

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALTERNATIVE INVESTMENTS				
ARROWMARK FUND I			791,518,950.460	791,518,950.46
BLACKSTONE STRAT OPP			724,607.680	724,607.68
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			1,725,505.110	1,725,505.11
MAGNETAR MTP EOF II			184,843.260	184,843.26
NORTHERN TRUST LITIGATION CREDIT			1.000	0.00
PINE RIVER FUND LTD			73,563.020	73,563.02
TOTAL ALTERNATIVE INVESTMENTS			794,227,470.530	794,227,469.53
CASH & CASH EQUIVALENTS				
BLACKROCK MONEY MARKET FD B			95.900	95.90
BROOKFIELD INF DISC 10/05/2023			8,416,000.000	8,158,002.85
CANTOR REPO A TRI REPO 5.070% 07/03/2023 DD 06/30/23			390,000,000.000	390,000,000.00
CATHOLIC HLTH INT DISC 07/20/2023			7,540,000.000	7,494,760.00
CATHOLIC HLTH INT DISC 07/27/2023			8,865,000.000	8,813,287.53
CCPC COLLATERAL WITH BANK OF AMERICA			0.000	0.00
EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97			784,616,497.100	784,616,497.10
FMC CORP DISC 07/10/2023			1,557,000.000	1,533,904.50
GENERAL MOTORS DISC 08/22/2023			1,692,000.000	1,661,238.50
JABIL INC DISC 07/05/2023			8,844,000.000	8,833,819.58
JPY/USD SPOT OPTION 2023 PUT JUL 23 127.000 ED 071923			350,000.000	0.00
LEGGETT & PLATT DISC 06/29/2023			2,000,000.000	1,999,711.11
RWE AG AKTIEN DISC 07/11/2023			2,534,000.000	2,496,208.20
SECURITIES LENDING POOL			0.000	0.00
SWAP COLLATERAL WITH BANK OF AMERICA (MLI)			670,000.000	670,000.00
SWAP COLLATERAL WITH BARCLAYS			-1,235,030.000	-1,235,030.00
SWAP COLLATERAL WITH CIBC			-50,000.000	-50,000.00
SWAP COLLATERAL WITH CITIBANK			8,369,263.140	8,369,263.14
SWAP COLLATERAL WITH GOLDMAN			-6,570,000.000	-6,570,000.00
SWAP COLLATERAL WITH JP MORGAN			-431,000.000	-431,000.00
SWAP COLLATERAL WITH MERRILL LYNCH			100,000.000	100,000.00
SWAP COLLATERAL WITH MORGAN STANLEY			-620,000.000	-620,000.00
SWAP COLLATERAL WITH TORONTO DOMINION			-770,000.000	-770,000.00
SWAP COLLATERAL WITH U.S. BANK N.A.			70,000.000	70,000.00
SWAP COLLATERAL WITH WELLS FARGO			0.010	0.01
U S TREASURY BILL 0.000% 10/26/2023 DD 04/27/23			1,515,000.000	1,482,528.40
U S TREASURY BILL 0.000% 11/24/2023 DD 05/25/23			48,635,000.000	47,390,551.94
WARNERMEDIA HOLDINGS INC 3.428% 03/15/2024 DD 03/15/23			3,155,000.000	3,052,379.42
TOTAL CASH & CASH EQUIVALENTS			1,269,252,826.150	1,267,066,218.18
CONVERTIBLE OR EXCHANGEABLE SECURITIES				



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AIR CANADA 4.000% 07/01/2025 DD 06/02/20			535,000.000	736,308.64
AKAMAI TECHNOLOGIES INC 0.125% 05/01/2025 DD 05/21/18			358,000.000	381,940.83
AKAMAI TECHNOLOGIES INC 0.375% 09/01/2027 DD 08/16/19			792,000.000	764,866.17
ALNYLAM PHARMACEUTICALS I 144A 1.000% 09/15/2027 DD 09/15/22			332,000.000	316,685.40
ALTAIR ENGINEERING INC 144A 1.750% 06/15/2027 DD 06/14/22			320,000.000	387,680.00
AMERICAN AIRLINES GROUP INC 6.500% 07/01/2025 DD 06/25/20			1,445,000.000	1,851,045.00
AMERICAN WATER CAPITAL CO 144A 3.625% 06/15/2026 DD 06/29/23			885,000.000	885,462.65
AXON ENTERPRISE INC 144A 0.500% 12/15/2027 DD 12/09/22			352,000.000	374,704.00
BARCLAYS BANK PLC 0.000% 02/04/2025 DD 01/30/20			278,000.000	470,448.28
BENTLEY SYSTEMS INC 0.125% 01/15/2026 DD 01/26/21			374,000.000	384,675.51
BENTLEY SYSTEMS INC 0.375% 07/01/2027 DD 06/28/21			210,000.000	189,630.00
BIOMARIN PHARMACEUTICAL INC 0.599% 08/01/2024 DD 08/11/17			775,000.000	761,257.71
BLACKLINE INC 0.125% 08/01/2024 DD 08/13/19			382,000.000	380,319.20
BLOCK INC 0.125% 03/01/2025 DD 03/05/20			1,018,000.000	959,465.00
BOOKING HOLDINGS INC 0.750% 05/01/2025 DD 04/14/20			255,000.000	382,194.00
BOX INC 0.000% 01/15/2026 DD 01/14/21			391,000.000	485,622.00
BURLINGTON STORES INC 2.250% 04/15/2025 DD 04/16/20			561,000.000	580,284.38
CARNIVAL CORP 144A 5.750% 12/01/2027 DD 11/18/22			640,000.000	1,064,320.00
CERIDIAN HCM HOLDING INC 0.250% 03/15/2026 DD 03/05/21			432,000.000	380,073.96
CHEESECAKE FACTORY INC/THE 0.375% 06/15/2026 DD 06/15/21			371,000.000	311,176.25
CONMED CORP 2.250% 06/15/2027 DD 06/06/22			379,000.000	422,964.00
CYBERARK SOFTWARE LTD 0.000% 11/15/2024 DD 11/18/19			418,000.000	473,385.00
DATADOG INC 0.125% 06/15/2025 DD 06/02/20			531,000.000	658,971.00
DEXCOM INC 0.250% 11/15/2025 DD 05/14/20			483,000.000	515,592.15
DEXCOM INC 144A 0.375% 05/15/2028 DD 05/05/23			121,000.000	123,359.50
DIGITALOCEAN HOLDINGS INC 0.000% 12/01/2026 DD 11/18/21			486,000.000	379,608.35
DROPBOX INC 0.000% 03/01/2026 DD 02/26/21			178,000.000	167,765.00
DROPBOX INC 0.000% 03/01/2028 DD 02/26/21			355,000.000	339,557.50
ENPHASE ENERGY INC 0.000% 03/01/2026 DD 03/01/21			593,000.000	557,123.50
ENPHASE ENERGY INC 0.000% 03/01/2028 DD 03/01/21			201,000.000	188,955.58
ENVESTNET INC 144A 2.625% 12/01/2027 DD 11/17/22			376,000.000	394,424.00
ETSY INC 0.125% 09/01/2027 DD 08/24/20			442,000.000	368,419.79
ETSY INC 0.125% 10/01/2026 DD 09/23/19			162,000.000	191,646.00
ETSY INC 0.250% 06/15/2028 DD 06/11/21			481,000.000	370,370.00
EXACT SCIENCES CORP 0.375% 03/15/2027 DD 03/08/19			670,000.000	719,831.25
EXACT SCIENCES CORP 144A 2.000% 03/01/2030 DD 03/01/23			138,000.000	190,509.00
FIVE9 INC 0.500% 06/01/2025 DD 05/27/20			813,000.000	783,732.00
HALOZYME THERAPEUTICS INC 0.250% 03/01/2027 DD 03/01/21			251,000.000	208,472.16
HALOZYME THERAPEUTICS INC 144A 1.000% 08/15/2028 DD 08/18/22			204,000.000	185,640.00

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HERBALIFE LTD 2.625% 03/15/2024 DD 03/23/18			543,000.000	525,895.50
INSULET CORP 0.375% 09/01/2026 DD 09/06/19			160,000.000	219,760.00
INTEGER HOLDINGS CORP 144A 2.125% 02/15/2028 DD 02/03/23			278,000.000	327,484.00
INTEGRA LIFESCIENCES HOLDINGS 0.500% 08/15/2025 DD 02/07/20			355,000.000	324,115.00
INTERDIGITAL INC 3.500% 06/01/2027 DD 05/27/22			219,000.000	295,230.86
IONIS PHARMACEUTICALS INC 0.000% 04/01/2026 DD 04/12/21			162,000.000	152,786.26
IRONWOOD PHARMACEUTICALS INC 0.750% 06/15/2024 DD 08/12/19			753,000.000	753,283.21
IRONWOOD PHARMACEUTICALS INC 1.500% 06/15/2026 DD 08/12/19			121,000.000	123,529.00
ITRON INC 0.000% 03/15/2026 DD 03/12/21			429,000.000	380,469.38
JAMF HOLDING CORP 0.125% 09/01/2026 DD 09/17/21			184,000.000	157,679.86
JAZZ INVESTMENTS I LTD 1.500% 08/15/2024 DD 08/23/17			200,000.000	190,177.05
JAZZ INVESTMENTS I LTD 2.000% 06/15/2026 DD 06/11/20			200,000.000	203,250.00
LIBERTY BROADBAND CORP 144A 3.125% 03/31/2053 DD 02/28/23			2,060,000.000	2,009,530.00
LIBERTY LATIN AMERICA LTD 2.000% 07/15/2024 DD 06/28/19			198,000.000	187,506.00
LIBERTY MEDIA CORP 144A 0.500% 12/01/2050 DD 11/12/20			550,000.000	609,455.00
LIBERTY MEDIA CORP 144A 3.750% 03/15/2028 DD 03/10/23			406,000.000	442,540.00
LIBERTY MEDIA CORP-LIBERT 144A 2.250% 08/15/2027 DD 08/12/22			183,000.000	196,542.00
LIVE NATION ENTERTAINMENT INC 2.000% 02/15/2025 DD 02/03/20			504,000.000	534,996.00
LIVONGO HEALTH INC 0.875% 06/01/2025 DD 06/04/20			231,000.000	208,736.84
LUMENTUM HOLDINGS INC 0.250% 03/15/2024 DD 03/08/17			165,000.000	174,817.50
LUMENTUM HOLDINGS INC 0.500% 12/15/2026 DD 12/12/19			427,000.000	376,774.61
MACOM TECHNOLOGY SOLUTIONS HOL 0.250% 03/15/2026 DD 03/25/21			382,000.000	385,820.00
MARRIOTT VACATIONS WORLDW 144A 3.250% 12/15/2027 DD 12/08/22			550,000.000	520,575.00
MATCH GROUP FINANCECO 2 I 144A 0.875% 06/15/2026 DD 05/28/19			750,000.000	672,157.71
MICROCHIP TECHNOLOGY INC 0.125% 11/15/2024 DD 12/01/20			692,000.000	782,825.00
NCL CORP LTD 1.125% 02/15/2027 DD 11/19/21			763,000.000	703,150.60
NEXTERA ENERGY PARTNERS L 144A 0.000% 11/15/2025 DD 12/03/20			605,000.000	558,112.50
NEXTGEN HEALTHCARE INC 144A 3.750% 11/15/2027 DD 11/01/22			588,000.000	570,066.00
NICE LTD 0.000% 09/15/2025 DD 08/27/20			492,000.000	476,652.27
NUVASIVE INC 0.375% 03/15/2025 DD 03/02/20			421,000.000	379,952.50
OKTA INC 0.375% 06/15/2026 DD 06/12/20			445,000.000	379,807.50
ON SEMICONDUCTOR CORP 144A 0.500% 03/01/2029 DD 02/28/23			525,000.000	592,903.14
PALO ALTO NETWORKS INC 0.375% 06/01/2025 DD 06/08/20			157,000.000	404,039.50
PEGASYS INC 0.750% 03/01/2025 DD 02/24/20			207,000.000	189,508.50
PELTON INTERACTIVE INC 0.000% 02/15/2026 DD 02/11/21			748,000.000	566,764.63
PERFICIENT INC 0.125% 11/15/2026 DD 11/09/21			486,000.000	398,562.61
RAPID7 INC 0.250% 03/15/2027 DD 03/19/21			546,000.000	473,996.26
REDFIN CORP 0.000% 10/15/2025 DD 10/20/20			234,000.000	190,476.00
REDFIN CORP 0.500% 04/01/2027 DD 03/25/21			275,000.000	188,183.68

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SABRE GLBL INC 4.000% 04/15/2025 DD 04/17/20			424,000.000	331,088.75
SHIFT4 PAYMENTS INC 0.500% 08/01/2027 DD 07/26/21			439,000.000	387,198.00
SOUTHWEST AIRLINES CO 1.250% 05/01/2025 DD 05/01/20			1,010,000.000	1,157,965.00
SPIRIT AIRLINES INC 1.000% 05/15/2026 DD 04/30/21			229,000.000	185,032.00
SPLUNK INC 1.125% 06/15/2027 DD 06/05/20			882,000.000	760,725.00
SPLUNK INC 1.125% 09/15/2025 DD 09/21/18			569,000.000	569,000.00
STRIDE INC 1.125% 09/01/2027 DD 08/31/20			429,000.000	410,223.44
TANDEM DIABETES CARE INC 144A 1.500% 05/01/2025 DD 05/15/20			207,000.000	188,239.61
UBER TECHNOLOGIES INC 0.000% 12/15/2025 DD 12/11/20			1,383,000.000	1,261,332.67
VARONIS SYSTEMS INC 1.250% 08/15/2025 DD 05/11/20			347,000.000	383,955.50
VEECO INSTRUMENTS INC 144A 2.875% 06/01/2029 DD 05/19/23			347,000.000	385,343.50
VERADIGM INC 0.875% 01/01/2027 DD 12/09/19			189,000.000	209,553.75
VERINT SYSTEMS INC 0.250% 04/15/2026 DD 04/09/21			860,000.000	757,875.00
WAYFAIR INC 0.625% 10/01/2025 DD 08/14/20			582,000.000	495,336.19
WAYFAIR INC 1.000% 08/15/2026 DD 08/19/19			481,000.000	395,653.14
WAYFAIR INC 144A 3.250% 09/15/2027 DD 09/13/22			228,000.000	282,378.00
WOLFSPEED INC 144A 1.875% 12/01/2029 DD 11/21/22			620,000.000	478,020.00
WORKIVA INC 1.125% 08/15/2026 DD 08/16/19			275,000.000	386,332.01
ZIFF DAVIS INC 144A 1.750% 11/01/2026 DD 11/15/19			828,000.000	772,110.00
ZILLOW GROUP INC 1.375% 09/01/2026 DD 09/09/19			272,000.000	342,040.00
ZILLOW GROUP INC 2.750% 05/15/2025 DD 05/15/20			623,000.000	653,527.00
ZSCALER INC 0.125% 07/01/2025 DD 06/25/20			492,000.000	573,426.00
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES			46,898,000.000	47,482,950.79
CONVERTIBLE SECURITIES				
AES CORP/THE PFD 6.875%			15,600.000	1,273,272.00
NEXTERA ENERGY INC PFD 6.926%			59,300.000	2,668,500.00
TOTAL CONVERTIBLE SECURITIES			74,900.000	3,941,772.00
EQUITY				
1-800-FLOWERS.COM INC			8,148.000	63,554.40
180 DEGREE CAPITAL CORP			497.000	2,241.47
1ST SOURCE CORP			6,022.000	252,502.46
2SEVENTY BIO INC			3,508.000	35,500.96
2U INC			11,681.000	47,074.43
3M CO			73,439.000	7,350,509.51
4D MOLECULAR THERAPEUTICS INC			9,192.000	166,099.44
4LICENSING CORP			1,848.000	0.00
89BIO INC			6,938.000	131,475.10
A O SMITH CORP			14,484.000	1,054,145.52
A-MARK PRECIOUS METALS INC			9,519.000	356,343.77

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A-POWER ENERGY GENERATION SYS LTD			11,618.000	0.00	
AAIPHARMA INC COM			13,700.000	0.00	
AAK AB			48,671.000	913,823.23	
AAON INC			8,057.000	763,884.17	
AAR CORP			7,038.000	406,514.88	
AARON'S CO INC/THE			6,857.000	96,957.98	
AARTI INDUSTRIES LTD			277,952.000	1,706,277.71	
AARTI PHARMALABS LTD			66,105.000	298,912.36	
ABB LTD			305,598.000	12,016,920.18	
ABBOTT LABORATORIES			211,027.000	23,006,163.54	
ABBVIE INC			219,462.000	29,568,115.26	
ABCELLERA BIOLOGICS INC			32,377.000	209,155.42	
ABEONA THERAPEUTICS INC			23,607.000	95,136.21	
ABERCROMBIE & FITCH CO			10,715.000	403,741.20	
ABLE LABRATORIES INC COM NEW			2,800.000	0.00	
ABM INDUSTRIES INC			12,714.000	542,252.10	
ABRAXAS PETROLEUM CORP			41.000	1.42	
ABU DHABI COMMERCIAL BANK PJSC			2,217,726.000	4,896,682.01	
ACACIA RESEARCH CORP			8,352.000	34,744.32	
ACADEMY SPORTS & OUTDOORS INC			12,290.000	664,274.50	
ACADIA REALTY TRUST			16,303.000	234,600.17	
ACCELERATE DIAGNOSTICS INC			7,486.000	6,063.66	
ACCENTURE PLC			112,921.000	34,845,162.18	
ACCEPTANCE INSURANCE COS INC			9,099.000	20.93	
ACCESS WORLDWIDE COMMUNICATION			4,593.000	18.83	
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	0.00	
ACCO BRANDS CORP			21,562.000	112,338.02	
ACCOM INC			306.000	0.61	
ACCURAY INC			12,128.000	46,935.36	
ACER THERAPEUTICS INC			4,033.000	3,724.07	
ACERAGEN INC			80.000	130.40	
ACETO CHEM INC ESCROW			3,861.000	0.00	
ACHIEVE LIFE SCIENCES INC			14,767.000	76,640.73	
ACHILLION PHARMACEUTICALS CONTRA			13,520.000	0.00	
ACI WORLDWIDE INC			21,317.000	493,914.89	
ACLARIS THERAPEUTICS INC			3,467.000	35,952.79	
ACM RESEARCH INC			10,370.000	135,639.60	
ACMAT CORP			438.000	14,673.00	
ACME UNITED CORP			238.000	5,819.10	

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ACORDA THERAPEUTICS INC			64.000	832.64
ACORN ENERGY INC			2,343.000	749.76
ACRES COMMERCIAL REALTY CORP			3,005.000	26,564.20
ACTIVISION BLIZZARD INC			129,029.000	10,877,144.70
ACUMEN PHARMACEUTICALS INC			1,208.000	5,810.48
ACURA PHARMACEUTICALS INC			1,951.000	97.55
ACUSHNET HOLDINGS CORP			6,229.000	340,601.72
ADAMIS PHARMACEUTICALS CORP			0.343	0.82
ADAMS RESOURCES & ENERGY INC			4,279.000	150,406.85
ADAPTHEALTH CORP			11,348.000	138,105.16
ADAPTIMMUNE THERAPEUTICS PLC ADR			20,220.500	18,703.96
ADDUS HOMECARE CORP			3,966.000	367,648.20
ADEIA INC			18,027.000	198,477.27
ADHERA THERAPEUTICS INC			2.000	0.06
ADIANT PLC			18,161.000	695,929.52
ADMA BIOLOGICS INC			42,258.000	155,509.44
ADOBE INC			53,347.000	26,086,149.53
ADTALEM GLOBAL EDUCATION INC			12,342.000	423,824.28
ADTRAN HOLDINGS INC			9,161.000	96,465.33
ADVANCE AUTO PARTS INC			6,913.000	485,983.90
ADVANCED EMISSIONS SOLUTIONS I			347.000	645.42
ADVANCED ENERGY INDUSTRIES INC			6,821.000	760,200.45
ADVANCED MICRO DEVICES INC			187,285.000	21,333,634.35
ADVANSIX INC			4,715.000	164,930.70
ADVANTA CORP			17,350.000	0.00
ADVANTECH CO LTD			441,266.000	5,801,937.01
ADVANTEST CORP			61,300.000	8,121,873.12
ADVERUM BIOTECHNOLOGIES INC			9,134.000	14,523.06
ADYEN NV			17,230.000	29,809,757.40
AEGIS LOGISTICS LTD			349,086.000	1,365,940.11
AEHR TEST SYSTEMS			98,275.000	4,053,843.75
AEOLUS PHARMACEUTICALS INC			328.000	0.03
AEROJET ROCKETDYNE HOLDINGS IN			13,579.000	745,079.73
AEROVIRONMENT INC			28,100.000	2,874,068.00
AERSALE CORP			167,923.000	2,468,468.10
AES CORP/THE			829,464.000	17,194,788.72
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	0.00
AFFYMAX INC			1,106.000	4.53
AFLAC INC			87,112.000	6,080,417.60

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AFRICAN PHOENIX INVESTMENTS LIMITED			297,359.000	6,296.22
AFYA LTD			16,457.000	231,056.28
AG MORTGAGE INVESTMENT TRUST I			228.000	1,395.36
AG MTG INVT TR INC			1,463.000	8,953.56
AGEX THERAPEUTICS INC			230.000	205.44
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			39,307.000	4,726,666.75
AGILITI INC			18,885.000	311,602.50
AGILYSYS INC			43,644.000	2,995,724.16
AGIOS PHARMACEUTICALS INC			5,027.000	142,364.64
AGREE REALTY CORP			13,338.000	872,171.82
AIA GROUP LTD HK/01299			2,846,000.000	28,726,565.11
AIM IMMUNOTECH INC			13.000	8.71
AIR LIQUIDE SA			82,908.000	14,852,321.52
AIR PRODUCTS AND CHEMICALS INC			31,520.000	9,441,185.60
AIR TRANSPORT SERVICES GROUP I			570,855.000	10,772,033.85
AIRBNB INC			12,402.000	1,589,440.32
AIRBUS SE			182,143.000	26,302,316.20
AKAMAI TECHNOLOGIES INC			35,076.000	3,152,280.12
AKBANK TAS			2,142,628.000	1,660,187.39
AKER SOLUTIONS ASA			609,591.000	2,213,373.72
AKERO THERAPEUTICS INC			3,876.000	180,970.44
AKSYS LTD			9,696.000	0.97
AKZO NOBEL NV			127,067.000	10,358,440.84
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	0.09
ALAMO GROUP INC			2,196.000	403,866.36
ALARM.COM HOLDINGS INC			6,615.000	341,863.20
ALASKA AIR GROUP INC			14,876.000	791,105.68
ALAUNOS THERAPEUTICS INC			21,031.000	10,725.81
ALBANY INTERNATIONAL CORP			6,029.000	562,385.12
ALBEMARLE CORP			16,108.000	3,593,533.72
ALBIREO PHARMA CONTRA			8,399.000	0.00
ALCON INC			190,000.000	15,736,880.34
ALECTOR INC			15,695.000	94,326.95
ALEXANDER & BALDWIN INC			12,529.000	232,788.82
ALEXANDER'S INC			623.000	114,544.78
ALEXANDRIA REAL ESTATE EQUITIE			23,909.000	2,713,432.41
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD HK/09988			1,462,700.000	15,155,965.61

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ALICO INC			6,010.000	153,014.60	
ALIGHT INC			57,241.000	528,906.84	
ALIGN TECHNOLOGY INC			12,505.000	4,422,268.20	
ALITHYA GROUP INC			8,646.000	14,092.98	
ALJ REGIONAL HOLDINGS INC			493.000	946.56	
ALKERMES PLC			227,886.000	7,132,831.80	
ALLEGION PLC			10,228.000	1,227,564.56	
ALLETE INC			11,966.000	693,669.02	
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00	
ALLIANT ENERGY CORP			52,902.000	2,776,296.96	
ALLIANZ SE			38,700.000	9,001,666.44	
ALLIED HEALTHCARE PRODUCTS INC			424.000	2.13	
ALLIED MOTION TECHNOLOGIES INC			61,855.000	2,470,488.70	
ALLIN CORP			7.000	7.00	
ALLOGENE THERAPEUTICS INC			28,266.000	140,482.02	
ALLOVIR INC			2,865.000	9,741.00	
ALLSTATE CORP/THE			47,733.000	5,204,806.32	
ALNYLAM PHARMACEUTICALS INC			1,346.000	255,659.24	
ALPHA & OMEGA SEMICONDUCTOR LT			5,148.000	168,854.40	
ALPHA METALLURGICAL RESOURCES			4,302.000	707,076.72	
ALPHA TECHNOLOGIES GROUP INC			4,243.000	0.42	
ALPHA TEKNOVA INC			2,804.000	7,486.68	
ALPHABET INC			1,611,030.000	193,595,097.72	
ALPHATEC HOLDINGS INC			511,759.000	9,201,426.82	
ALTAIR ENGINEERING INC			6,978.000	529,211.52	
ALTERYX INC			9,142.000	415,046.80	
ALTIGEN COMMUNICATIONS INC			1,983.000	1,486.26	
ALTIMUNE INC			12,081.000	42,645.93	
ALTISOURCE ASSET MANAGEMENT CO			559.000	30,912.70	
ALTO INGREDIENTS INC			11,439.000	33,058.71	
ALTRIA GROUP INC			226,901.000	10,278,615.30	
ALTUS PHARMACEUTICALS INC			4,112.000	0.00	
ALX ONCOLOGY HOLDINGS INC			7,914.000	59,434.14	
AMADEUS IT GROUP SA			280,000.000	21,291,956.00	
AMALGAMATED FINANCIAL CORP			5,758.000	92,646.22	
AMAZON.COM INC			1,267,436.000	165,222,956.96	
AMB FINANCIAL CORP			627.000	13,173.27	
AMBAC FINANCIAL GROUP INC			6,695.000	95,336.80	
AMBARELLA INC			5,749.000	481,018.83	

Asset Detail

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As Of Date : 6/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMBASSADORS INTERNATIONAL INC			438.000	0.00
AMBEV SA			2,697,000.000	8,621,007.46
AMC NETWORKS INC			7,430.000	88,788.50
AMCAST INDL CORP COM			11,100.000	0.00
AMCOR PLC			195,549.000	1,951,579.02
AMDOCS LTD			14,007.000	1,384,591.95
AMEDISYS INC			5,097.000	466,069.68
AMEN PROPERTIES INC			11.000	5,445.00
AMEREN CORP			51,404.000	4,198,164.68
AMERESCO INC			5,398.000	262,504.74
AMERICA'S CAR-MART INC/TX			1,971.000	196,666.38
AMERICAN AIRLINES GROUP INC			75,928.000	1,362,148.32
AMERICAN ASSETS TRUST INC			8,411.000	161,491.20
AMERICAN AXLE & MANUFACTURING			12,740.000	105,359.80
AMERICAN BILTRITE INC			15.000	1,455.00
AMERICAN BUSINESS BANK			576.000	15,465.60
AMERICAN EAGLE OUTFITTERS INC			30,213.000	356,513.40
AMERICAN ELECTRIC POWER CO INC			81,493.000	6,861,710.60
AMERICAN EQUITY INVESTMENT LIF			20,796.000	1,083,679.56
AMERICAN EXPRESS CO			71,900.000	12,524,980.00
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN INTERNATIONAL GROUP I			100,958.000	5,809,123.32
AMERICAN LOCKER GROUP INC			669.000	0.00
AMERICAN MEDICAL ALERT CORP CONTRA			2,800.000	0.00
AMERICAN MORTGAGE ACCEPTANCE C			700.000	0.00
AMERICAN NATIONAL BANKSHARES I			4,098.000	118,760.04
AMERICAN NOBLE GAS INC			204.000	8.18
AMERICAN ORIENTAL BIOENGINEERI			22.000	0.01
AMERICAN OUTDOOR BRANDS INC			2,360.000	20,484.80
AMERICAN PUBLIC EDUCATION INC			5,491.000	26,027.34
AMERICAN REALTY INVESTORS INC			1,659.000	35,834.40
AMERICAN SHARED HOSPITAL SERVI			682.000	1,725.46
AMERICAN SKIING CO COM			20,300.000	0.00
AMERICAN SOFTWARE INC/GA			6,609.000	69,460.59
AMERICAN STATES WATER CO			8,214.000	714,618.00
AMERICAN SUPERCONDUCTOR CORP			640.000	4,006.40
AMERICAN TOWER CORP			54,201.000	10,511,741.94
AMERICAN VANGUARD CORP			4,025.000	71,926.75
AMERICAN VANTAGE COS			5,193.000	0.00

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN WATER WORKS CO INC			28,654.000	4,090,358.50
AMERICAN WELL CORP			32,031.000	67,265.10
AMERICAN WOODMARK CORP			2,880.000	219,945.60
AMERIPRISE FINANCIAL INC			12,116.000	4,024,450.56
AMERISAFE INC			3,656.000	194,937.92
AMERISERV FINANCIAL INC			5,165.000	13,119.10
AMERISOURCEBERGEN CORP			18,837.000	3,624,803.91
AMES NATIONAL CORP			1,607.000	28,974.21
AMETEK INC			89,917.000	14,555,763.96
AMGEN INC			64,904.000	14,409,986.08
AMICUS THERAPEUTICS INC			68,342.000	858,375.52
AMISTAR CORP			962.000	0.00
AMKOR TECHNOLOGY INC			22,876.000	680,561.00
AMN HEALTHCARE SERVICES INC			10,127.000	1,105,058.24
AMNEAL PHARMACEUTICALS INC			37,719.000	116,928.90
AMPAL-AMERICAN ISRAEL CORP			271.000	0.00
AMPCO-PITTSBURGH CORP			2,081.000	6,617.58
AMPHASTAR PHARMACEUTICALS INC			10,934.000	628,376.98
AMPHENOL CORP			81,818.000	6,950,439.10
AMPLIFON SPA			47,482.000	1,740,058.14
AMREP CORP			1,642.000	29,451.89
AMTECH SYSTEMS INC			2,074.000	19,827.44
ANACOMP INC			3.000	1.05
ANALOG DEVICES INC			61,202.000	11,922,761.62
ANAPTYSBIO INC			11,058.000	224,919.72
ANAVEX LIFE SCIENCES CORP			22,933.000	186,445.29
ANC RENTAL CORP			1,750.000	0.00
ANDERSONS INC/THE			3,856.000	177,954.40
ANDREA ELECTRONICS CORP			4,974.000	48.75
ANEMOSTAT DOOR PRODS INC COM 144A			2,231.000	2.23
ANEMOSTAT INC COM			2,231.000	0.00
ANESIVA INC			4,789.000	15.32
ANGI INC			82,731.000	273,012.30
ANGIODYNAMICS INC			10,210.000	106,490.30
ANGLO AMERICAN PLC			283,600.000	8,051,190.02
ANI PHARMACEUTICALS INC			3,454.000	185,928.82
ANIKA THERAPEUTICS INC			5,026.000	130,575.48
ANIXA BIOSCIENCES INC			1,424.000	4,556.80
ANNALY CAPITAL MANAGEMENT INC			48,134.000	963,161.34

Asset Detail

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As Of Date : 6/30/2023

Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ANNEXON INC			5,893.000	20,743.36	
ANSYS INC			14,960.000	4,940,839.20	
ANTERIX INC			5,027.000	159,305.63	
ANTERO MIDSTREAM CORP			233,443.000	2,707,938.80	
ANTHERA PHARMACEUTICALS INC			425.000	0.04	
ANTHRACITE CAPITAL INC			6,549.000	0.00	
ANYWHERE REAL ESTATE INC			17,272.000	115,376.96	
AON PLC			89,858.000	31,018,981.60	
AP THAILAND PCL			26,855,700.000	8,710,775.75	
APA CORP			35,890.000	1,226,361.30	
APEX SILVER MINES			22,900.000	0.00	
APHTON CORP			11,691.000	0.00	
API GROUP CORP			31,186.000	850,130.36	
APOGEE ENTERPRISES INC			6,229.000	295,690.63	
APOLLO COMMERCIAL REAL ESTATE			31,994.000	362,172.08	
APOLLO MEDICAL HOLDINGS INC			9,624.000	304,118.40	
APPFOLIO INC			3,591.000	618,154.74	
APPLE HOSPITALITY REIT INC			38,574.000	582,853.14	
APPLE INC			1,952,378.000	378,702,760.66	
APPLIED ENERGETICS INC			9,361.000	23,870.55	
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00	
APPLIED INDUSTRIAL TECHNOLOGIE			9,088.000	1,316,215.04	
APPLIED MATERIALS INC			101,388.000	14,654,621.52	
APPLIED MOLECULAR TRANSPORT IN			5,191.000	1,339.28	
APPLIED OPTOELECTRONICS INC			7,882.000	46,976.72	
APPLIED THERAPEUTICS INC			1,855.000	2,374.40	
APPLIEDTHEORY CORP			5,601.000	0.00	
APREA THERAPEUTICS INC			123.000	387.45	
APTEVO THERAPEUTICS INC			5,555.000	8,110.30	
APTIV PLC			34,210.000	3,492,498.90	
APYX MEDICAL CORP			4,066.000	20,451.98	
AQUACELL TECHNOLOGIES INC			3,700.000	0.00	
ARALEZ PHARMACEUTICALS INC			6,843.000	0.00	
ARAVIVE INC			9,068.000	11,425.68	
ARBOR REALTY TRUST INC			24,233.000	359,133.06	
ARBUTUS BIOPHARMA CORP			7,548.000	17,360.40	
ARC DOCUMENT SOLUTIONS INC			7,014.000	22,725.36	
ARCBEST CORP			5,022.000	496,173.60	
ARCELLX INC			9,906.000	313,227.72	

Asset Detail

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As Of Date : 6/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARCH CAPITAL GROUP LTD			62,365.000	4,668,020.25
ARCH RESOURCES INC			2,336.000	263,407.36
ARCHER-DANIELS-MIDLAND CO			81,024.000	6,122,173.44
ARCONIC CORP			19,222.000	568,586.76
ARCOS DORADOS HOLDINGS INC			36,442.000	373,530.50
ARCOSA INC			10,768.000	815,891.36
ARCUTIS BIOTHERAPEUTICS INC			4,696.000	44,752.88
ARDELYX INC			6,351.000	21,529.89
ARDMORE SHIPPING CORP			21,941.000	270,971.35
AREZZO INDUSTRIA E COMERCIO SA			79,500.000	1,303,905.48
ARGAN INC			3,531.000	139,156.71
ARGO GROUP INTERNATIONAL HOLDI			9,456.000	279,992.16
ARISTA NETWORKS INC			38,607.000	6,256,650.42
ARK RESTAURANTS CORP			1,183.000	21,885.50
ARLINGTON ASSET INVESTMENT COR			3,943.000	18,256.09
ARLO TECHNOLOGIES INC			12,002.000	130,941.82
ARMADA HOFFLER PROPERTIES INC			5,855.000	68,386.40
ARMOUR RESIDENTIAL REIT INC			7,222.000	38,493.26
ARMSTRONG WORLD INDUSTRIES INC			137,430.000	10,095,607.80
ARROW FINANCIAL CORP			5,128.000	103,277.92
ARROW RESOURCES DEVELOPMENT IN			2,800.000	0.00
ARROWMARK FINANCIAL CORP			2,951.000	49,370.23
ARTESIAN RESOURCES CORP			4,065.000	191,949.30
ARTHUR J GALLAGHER & CO			59,298.000	13,020,061.86
ARTISAN PARTNERS ASSET MANAGEM			8,588.000	337,594.28
ARTIVION INC			9,824.000	168,874.56
ASAHI INTECC CO LTD			900,000.000	17,503,717.80
ASBURY AUTOMOTIVE GROUP INC			3,278.000	788,096.76
ASCENDIS PHARMA A/S ADR			107,401.000	9,585,539.25
ASCENT INDUSTRIES CO			482.000	4,381.38
ASCENTIAL PLC			750,000.000	2,111,076.68
ASE TECHNOLOGY HOLDING CO LTD			2,548,000.000	9,040,247.89
ASENSUS SURGICAL INC			12.000	6.06
ASFG INC			44.000	0.00
ASGN INC			9,732.000	736,031.16
ASHFORD INC			1,067.000	10,371.24
ASIA VITAL COMPONENTS CO LTD			227,500.000	1,979,563.01
ASICS CORP			91,000.000	2,783,484.81
ASM INTERNATIONAL NV			4,659.000	1,973,971.01

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASML HOLDING NV			27,500.000	19,891,657.50
ASPEED TECHNOLOGY INC			20,000.000	1,830,178.69
ASPEN AEROGELS INC			4,856.000	38,313.84
ASSEMBLY BIOSCIENCES INC			9,181.000	10,558.15
ASSERTIO HOLDINGS INC			2,669.000	14,465.98
ASSICURAZIONI GENERALI SPA			529,400.000	10,754,453.95
ASSOCIATED BANC-CORP			21,840.000	354,463.20
ASSOCIATED BRITISH FOODS PLC			480,700.000	12,167,756.49
ASSOCIATED CAPITAL GROUP INC			2,636.000	93,314.40
ASSURANT INC			6,182.000	777,201.04
ASSURED GUARANTY LTD			10,592.000	591,033.60
ASTEC INDUSTRIES INC			5,387.000	244,785.28
ASTELLAS PHARMA INC			1,300,000.000	19,328,881.14
ASTRAZENECA PLC			158,410.000	22,709,249.85
ASTRIA THERAPEUTICS INC			10,914.000	90,913.62
ASTRONICS CORP			531,043.000	10,546,291.44
ASTRONOVA INC			10,831.000	157,049.50
ASTROTECH CORP			2.000	28.36
ASURE SOFTWARE INC			241,897.000	2,941,467.52
AT&T INC			962,222.000	15,347,440.90
AT&T LATIN AMER CORP COM			30,700.000	0.00
ATAI LIFE SCIENCES NV			23,742.000	40,836.24
ATARA BIOTHERAPEUTICS INC			12,609.000	20,300.49
ATEA PHARMACEUTICALS INC			9,799.000	36,648.26
ATHENEX INC			86.000	11.18
ATKORE INC			8,770.000	1,367,593.80
ATLANTIC AMERICAN CORP			10,720.000	20,582.40
ATLANTIC UNION BANKSHARES CORP			15,601.000	404,845.95
ATLANTICA SUSTAINABLE INFRASTR			19,091.000	447,493.04
ATLANTICUS HOLDINGS CORP			1,279.000	53,730.79
ATLANTIS PLASTICS INC			1,094.000	437.60
ATLASSIAN CORP			6,592.000	1,106,203.52
ATMOS ENERGY CORP			33,634.000	3,912,979.56
ATN INTERNATIONAL INC			2,389.000	87,437.40
ATNA RESOURCES LTD			1,222.000	6.11
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRECA INC			5,219.000	5,114.62
ATRICURE INC			10,363.000	511,517.68
ATRION CORP			245.000	138,596.50

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ATS CORPORATION			55,500.000	2,556,376.34
AUDACY INC			158.901	338.46
AUDIOCODES LTD			5,152.000	47,037.76
AUROBINDO PHARMA LTD			716,454.000	6,352,226.10
AUTODESK INC			24,906.000	5,096,016.66
AUTOMATIC DATA PROCESSING INC			48,046.000	10,560,030.34
AUTOSCOPE TECHNOLOGIES CORP			1,370.000	6,082.80
AUTOZONE INC			2,513.000	6,265,813.68
AVADO BRANDS INC COM			40,600.000	365.40
AVALONBAY COMMUNITIES INC			19,506.000	3,691,900.62
AVANOS MEDICAL INC			11,786.000	301,250.16
AVANTAX INC			6,792.000	152,004.96
AVERY DENNISON CORP			9,389.000	1,613,030.20
AVIAT NETWORKS INC			3,073.000	102,546.01
AVID BIOSERVICES INC			9,547.000	133,371.59
AVID TECHNOLOGY INC			5,759.000	146,854.50
AVIDITY BIOSCIENCES INC			13,024.000	144,436.16
AVIDXCHANGE HOLDINGS INC			350,403.000	3,637,183.14
AVIENT CORP			15,823.000	647,160.70
AVINCI MEDIA CORP			4,781.000	0.00
AVISTA CORP			13,440.000	527,788.80
AVNET INC			15,563.000	785,153.35
AVROBIO INC			4,859.000	4,616.53
AWARE INC/MA			5,554.000	8,775.32
AXCELIS TECHNOLOGIES INC			10,909.000	1,999,946.97
AXCESS INTERNATIONAL INC			2,712.000	0.00
AXION INTERNATIONAL HOLDINGS I			122.000	0.09
AXOGEN INC			9,782.000	89,309.66
AXON ENTERPRISE INC			10,947.000	2,135,978.64
AXONICS INC			130,124.000	6,567,358.28
AXOS FINANCIAL INC			12,885.000	508,184.40
AXSOME THERAPEUTICS INC			4,450.000	319,777.00
AYALA PHARMACEUTICALS INC			5.000	5.00
AZEK CO INC/THE			19,188.000	581,204.52
AZENTA INC			12,180.000	568,562.40
AZZ INC			4,271.000	185,617.66
B RILEY FINANCIAL INC			2,390.000	109,892.20
B&G FOODS INC			12,931.000	179,999.52
B&M EUROPEAN VALUE RETAIL SA			255,668.000	1,810,492.36

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
B2GOLD CORP			2,394,200.000	8,540,052.14	
BABCOCK & WILCOX ENTERPRISES I			7,677.000	45,294.30	
BADGER METER INC			5,402.000	797,119.12	
BADGER PAPER MILLS INC			2,800.000	0.00	
BAE SYSTEMS PLC			662,400.000	7,806,658.56	
BAIDU INC ADR			6,788.000	929,345.08	
BAIDU INC HK/09888			221,750.000	3,757,803.13	
BAKER HUGHES CO			151,704.000	4,795,363.44	
BALCHEM CORP			6,229.000	839,731.49	
BALL CORP			36,581.000	2,129,380.01	
BALLY'S CORP			422.000	6,566.32	
BANCFIRST CORP			4,212.000	387,504.00	
BANCO BILBAO VIZCAYA ARGENTARI			300,797.000	2,307,688.12	
BANCO DEL BAJIO SA			491,000.000	1,497,005.33	
BANCO DO BRASIL SA			323,100.000	3,315,391.79	
BANCO LATINOAMERICANO DE COMER			8,725.000	192,473.50	
BANCORP INC/THE			6,660.000	217,449.00	
BANDWIDTH INC			2,898.000	39,644.64	
BANGKOK BANK PCL			938,100.000	4,297,079.46	
BANK CENTRAL ASIA TBK PT			62,920,400.000	38,400,634.71	
BANK FIRST CORP			3,125.000	260,000.00	
BANK MANDIRI PERSERO TBK PT			15,343,000.000	5,321,566.12	
BANK OF AMERICA CORP			806,325.000	23,133,464.25	
BANK OF FLORIDA CORP			1,663.000	0.00	
BANK OF HAWAII CORP			6,408.000	264,201.84	
BANK OF MARIN BANCORP			3,395.000	59,989.65	
BANK OF NEW YORK MELLON CORP/T			122,303.000	5,444,929.56	
BANK OF NOVA SCOTIA			152,400.000	7,633,532.59	
BANK OF SOUTH CAROLINA CORP			3,090.000	42,642.00	
BANK RAKYAT INDONESIA PERSERO			13,658,770.000	4,942,391.77	
BANK7 CORP			8,437.000	206,959.61	
BANKFINANCIAL CORP			3,477.000	28,441.86	
BANKUNITED FINANCIAL CORP			4,941.000	24.71	
BANKWELL FINANCIAL GROUP INC			7,177.000	174,975.26	
BANNER CORP			8,097.000	353,595.99	
BAR HARBOR BANKSHARES			1,884.000	46,421.76	
BARNES & NOBLE EDUCATION INC			3,409.000	4,295.34	
BARNES GROUP INC			10,997.000	463,963.43	
BARNWELL INDUSTRIES INC			3,434.000	8,791.04	

Asset Detail

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As Of Date : 6/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BARRATT DEVELOPMENTS PLC			1,052,900.000	5,535,129.26	
BARRETT BUSINESS SERVICES INC			4,323.000	376,965.60	
BATH & BODY WORKS INC			26,627.000	998,512.50	
BAUDAX BIO INC			1.000	1.17	
BAUSCH HEALTH COS INC			57,241.000	457,928.00	
BAXANO SURGICAL INC			2,475.000	0.00	
BAXTER INTERNATIONAL INC			58,831.000	2,680,340.36	
BAYCURRENT CONSULTING INC			650,000.000	24,140,864.11	
BAYTEX ENERGY CORP			38,491.110	125,481.02	
BB LIQUIDATING INC			31,721.000	53.93	
BBX CAPITAL INC			10.000	71.30	
BCB BANCORP INC			1,993.000	23,397.82	
BEACON ROOFING SUPPLY INC			13,361.000	1,108,695.78	
BEARD CO/THE			1,181.000	0.00	
BEARINGPOINT INC			1,404.000	0.00	
BEASLEY BROADCAST GROUP INC			450.000	459.00	
BEAZER HOMES USA INC			5,117.000	144,759.93	
BEBE STORES INC			399.000	1,077.30	
BECTON DICKINSON & CO			39,227.000	10,356,320.27	
BEIJING ENTERPRISES HOLDINGS L HK/00392			1,877,000.000	6,790,310.86	
BEL FUSE INC			7,571.000	434,086.39	
BELDEN INC			7,046.000	673,949.90	
BELIEVING TODAY INC			3,700.000	0.00	
BELLEROPHON THERAPEUTICS INC			7,889.000	5,443.41	
BELLICUM PHARMACEUTICALS INC			490.000	181.30	
BELLRING BRANDS INC			22,517.000	824,122.20	
BENCHMARK ELECTRONICS INC			8,901.000	229,912.83	
BERKELEY GROUP HOLDINGS PLC			94,623.000	4,719,327.85	
BERKSHIRE HATHAWAY INC			307,089.000	104,717,349.00	
BEST BUY CO INC			33,708.000	2,762,370.60	
BETTER ENVIRONMENT CONCEPTS IN			42.000	0.00	
BEYOND AIR INC			13,829.000	58,911.54	
BEYONDSRING INC			6,904.000	8,146.72	
BGC PARTNERS INC			49,385.000	218,775.55	
BGF RETAIL CO LTD			55,344.000	7,346,159.57	
BHP GROUP LTD			244,800.000	7,331,170.89	
BICOASTAL COMMUNICATIONS INC			16.000	0.00	
BID CORP LTD			117,157.000	2,563,081.68	
BIDVEST GROUP LTD/THE			185,316.000	2,566,491.12	

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BIG 5 SPORTING GOODS CORP			6,318.000	57,872.88	
BIG LOTS INC			9,124.000	80,564.92	
BIGLARI HOLDINGS INC			801.000	157,909.14	
BIO-RAD LABORATORIES INC			17,512.000	6,639,149.44	
BIO-TECHNE CORP			22,333.000	1,823,042.79	
BIOGEN INC			23,084.000	6,575,477.40	
BIOHAVEN LTD			9,543.000	228,268.56	
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00	
BIOLASE INC			40.000	2.83	
BIOLIFE SOLUTIONS INC			10,136.000	224,005.60	
BIOMARIN PHARMACEUTICAL INC			21,460.000	1,860,152.80	
BIOMERICA INC			562.000	764.32	
BIOPURE CORP			374.000	0.00	
BIOSIG TECHNOLOGIES INC			9,527.000	11,908.75	
BIOSTAGE INC			68.000	242.08	
BIOVENTUS INC			6,393.000	18,475.77	
BIOXCEL THERAPEUTICS INC			16,048.000	106,879.68	
BIRKS GROUP INC			432.000	2,289.60	
BJ'S RESTAURANTS INC			5,492.000	174,645.60	
BJ'S WHOLESALE CLUB HOLDINGS I			231,053.000	14,558,649.53	
BK TECHNOLOGIES CORP			228.000	3,775.68	
BLACKBAUD INC			9,395.000	668,736.10	
BLACKLINE INC			9,067.000	487,985.94	
BLACKROCK CAPITAL INVESTMENT C			4,943.000	16,213.04	
BLACKROCK INC			18,062.000	12,483,370.68	
BLACKSTONE MORTGAGE TRUST INC			25,118.000	522,705.58	
BLONDER TONGUE LABORATORIES IN			2,737.000	485.43	
BLUE RIVER BANCSHARES INC			962.000	0.00	
BLUEBIRD BIO INC			10,895.000	35,844.55	
BLUELINX HOLDINGS INC			3,314.000	310,786.92	
BLUEROCK HOMES TRUST INC			1,622.000	26,179.08	
BM TECHNOLOGIES INC			1,078.000	3,212.44	
BMC INDS INC MINN COM			26,300.000	0.00	
BNP PAR-CW23 DONGGUAN YIHE WTS EXP 21-AUG-2023			200,881.000	1,235,418.15	
BNP PARIBAS SA			170,100.000	10,711,625.65	
BNS HOLDING INC			94.000	0.00	
BOEING CO/THE			65,767.000	13,887,359.72	
BOISE CASCADE CO			8,139.000	735,358.65	
BOLIDEN AB			225,900.000	6,515,803.22	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BOMBAY CO			19,600.000	0.00
BON-TON STORES INC/THE			1,828.000	0.18
BONDED MTRS INC COM			200.000	0.00
BONTEX INC			350.000	0.81
BOOKING HOLDINGS INC			4,642.000	12,534,931.86
BOOT BARN HOLDINGS INC			5,006.000	423,958.14
BORGWARNER INC			54,559.000	2,668,480.69
BOSTON PROPERTIES INC			24,392.000	1,404,735.28
BOSTON SCIENTIFIC CORP			196,985.000	10,654,918.65
BOX INC			26,119.000	767,376.22
BOYDS COLLECTION LTD/THE			53,633.000	5.36
BP FLY CORP			2,067.000	0.00
BP PLC			1,694,590.000	9,874,770.31
BPO MANAGEMENT SERVICES INC			2,475.000	0.00
BRADY CORP			9,771.000	464,806.47
BRAEMAR HOTELS & RESORTS INC			18,512.000	74,418.24
BRANDYWINE REALTY TRUST			31,689.000	147,353.85
BREMBO SPA			154,561.000	2,289,941.77
BRIDGFORD FOODS CORP			5,528.000	62,466.40
BRIGGS & STRATTON ESCROW			6,478.000	1,035.83
BRIGHTCOVE INC			8,190.000	32,841.90
BRIGHTHOUSE FINANCIAL INC			12,553.000	594,384.55
BRIGHTSPIRE CAPITAL INC			11,485.000	77,294.05
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.00
BRILLIANCE CHINA AUTOMOTIVE HO HK/01114			2,494,000.000	1,015,218.34
BRINK'S CO/THE			9,390.000	636,923.70
BRINKER INTERNATIONAL INC			4,545.000	166,347.00
BRISTOL-MYERS SQUIBB CO			281,743.000	18,017,464.85
BRISTOW GROUP INC			6,476.000	186,055.48
BROADCOM INC			50,683.000	43,963,954.69
BROADRIDGE FINANCIAL SOLUTIONS			13,721.000	2,272,609.23
BROADSTONE NET LEASE INC			23,538.000	363,426.72
BROOKDALE SENIOR LIVING INC			38,641.000	163,065.02
BROOKLINE BANCORP INC			21,493.000	187,848.82
BROWN & BROWN INC			27,380.000	1,884,839.20
BROWN-FORMAN CORP			33,741.000	2,253,223.98
BRT APARTMENTS CORP			2,863.000	56,687.40
BRUNELLO CUCINELLI SPA			20,716.000	1,821,653.17
BSML INC			1,459.000	0.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BSQUARE CORP			1,406.000	1,827.80	
BUCKLE INC/THE			5,570.000	192,722.00	
BUDWEISER BREWING CO APAC LTD HK/01876			694,100.000	1,789,145.81	
BUILD-A-BEAR WORKSHOP INC			5,094.000	109,113.48	
BUILDERS FIRSTSOURCE INC			79,110.000	10,758,960.00	
BUILDING MATLS HLDG CORP COM			12,400.000	0.00	
BUMBLE INC			14,089.000	236,413.42	
BUNGE LTD			33,868.000	3,195,445.80	
BURCKHARDT COMPRESSION HOLDING			2,685.000	1,575,616.16	
BUREAU VERITAS SA			338,138.000	9,266,982.97	
BURLINGTON STORES INC			7,492.000	1,179,165.88	
BUSINESS FIRST BANCSHARES INC			3,006.000	45,300.42	
BUTLER INTERNATIONAL INC			4,024.000	0.00	
BUYSELL TECHNOLOGIES CO LTD			23,900.000	897,893.19	
C&F FINANCIAL CORP			1,552.000	83,342.40	
C4 THERAPEUTICS INC			6,027.000	16,574.25	
CABOT CORP			11,010.000	736,458.90	
CACHE INC			3,062.000	0.30	
CACTUS INC			10,495.000	444,148.40	
CADENCE BANK			33,988.000	667,524.32	
CADENCE DESIGN SYSTEMS INC			41,945.000	9,836,941.40	
CADIZ INC			14,650.000	59,479.00	
CAE INC			313,893.000	7,033,385.56	
CAESARS ENTERTAINMENT INC			25,028.000	1,275,677.16	
CAESARSTONE LTD			5,442.000	28,516.08	
CAGY INDUSTRIES INC			2,037.000	0.00	
CAL DIVE INTERNATIONAL INC			9,001.000	0.90	
CAL-MAINE FOODS INC			7,212.000	324,540.00	
CALAMP CORP			6,444.000	6,830.64	
CALAVO GROWERS INC			2,935.000	85,173.70	
CALERES INC			8,873.000	212,330.89	
CALIFORNIA COASTAL COMMUNITIES			3,300.000	0.00	
CALIFORNIA FIRST LEASING CORP			2,661.000	39,648.90	
CALIFORNIA RESOURCES CORP			13,600.000	615,944.00	
CALIFORNIA WATER SERVICE GROUP			10,181.000	525,645.03	
CALITHERA BIOSCIENCES INC			20.000	1.20	
CALIX INC			8,842.000	441,304.22	
CALLON PETROLEUM CO			4,253.000	149,152.71	
CALMARE THERAPEUTICS INC			1,369.000	0.14	

Asset Detail

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Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAMBEX CORP			5,237.000	0.52
CAMBRIDGE BANCORP			1,425.000	77,135.25
CAMBRIDGE HEART INC			5,193.000	0.00
CAMDEN NATIONAL CORP			4,051.000	125,459.47
CAMDEN PROPERTY TRUST			12,416.000	1,351,729.92
CAMPBELL SOUP CO			46,360.000	2,119,115.60
CAMPING WORLD HOLDINGS INC			7,062.000	212,566.20
CANADIAN PACIFIC KANSAS CITY LTD			332,714.000	26,903,758.16
CANADIAN SOLAR INC			9,392.000	363,376.48
CANADIAN TIRE CORP LTD CL A			74,500.000	10,197,196.29
CANNAE HOLDINGS INC			13,493.000	272,693.53
CANO PETROLEUM INC			3,018.000	0.00
CANTERBURY PARK HOLDING CORP			1,403.000	31,988.40
CAPGEMINI SE			40,400.000	7,649,459.23
CAPITAL CITY BANK GROUP INC			2,422.000	74,210.08
CAPITAL ONE FINANCIAL CORP			48,466.000	5,300,726.42
CAPITAL SOUTHWEST CORP			1,491.000	29,402.52
CAPITEC BANK HOLDINGS LTD			24,354.000	2,021,196.69
CAPITOL BANCORP LTD			1,356.000	0.00
CAPITOL FEDERAL FINANCIAL INC			23,155.000	142,866.35
CAPRICOR THERAPEUTICS INC			21,991.000	105,116.98
CAPSTONE GREEN ENERGY CORP			104.000	124.80
CARA THERAPEUTICS INC			9,713.000	27,487.79
CARDIFF ONCOLOGY INC			58.000	85.26
CARDINAL HEALTH INC			29,609.000	2,800,123.13
CARECLOUD INC			11,932.000	35,199.40
CAREMAX INC			12,203.000	37,951.33
CARETRUST REIT INC			17,341.000	344,392.26
CARGURUS INC			14,956.000	338,454.28
CARIBOU BIOSCIENCES INC			15,705.000	66,746.25
CARLISLE COS INC			41,106.000	10,544,922.18
CARLSBERG AS			97,973.000	15,654,491.55
CARMAX INC			23,216.000	1,943,179.20
CARNIVAL CORP			178,594.000	3,362,925.02
CARPENTER TECHNOLOGY CORP			10,705.000	600,871.65
CARRIER GLOBAL CORP			107,779.000	5,357,694.09
CARROLS RESTAURANT GROUP INC			6,750.000	34,020.00
CARS.COM INC			10,399.000	206,108.18
CARTER'S INC			5,998.000	435,454.80

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CASELLA WASTE SYSTEMS INC			8,467.000	765,840.15	
CASH TECHNOLOGIES INC			787.000	0.00	
CASI PHARMACEUTICALS HOLDINGS			3,566.000	8,879.34	
CASS INFORMATION SYSTEMS INC			2,134.000	82,756.52	
CASSAVA SCIENCES INC			694.000	17,016.88	
CASTLE BIOSCIENCES INC			2,418.000	33,174.96	
CATALENT INC			20,945.000	908,175.20	
CATALINA LIGHTING INC			910.000	0.00	
CATALYST BIOSCIENCES INC			16,348.000	5,747.96	
CATALYST PHARMACEUTICALS INC			35,726.000	480,157.44	
CATERPILLAR INC			64,700.000	15,919,435.00	
CATHAY GENERAL BANCORP			15,014.000	483,300.66	
CATO CORP/THE			5,538.000	44,470.14	
CATSKILL LITIGATION TRUST			3,760.000	0.00	
CAVCO INDUSTRIES INC			1,884.000	555,780.00	
CB FINANCIAL SERVICES INC			356.000	7,230.36	
CB144A APPVION ESCROW			102.000	0.00	
CBIZ INC			21,982.000	1,171,200.96	
CBL & ASSOCIATES PROPERTIES IN			398.000	8,771.92	
CBOE GLOBAL MARKETS INC			12,278.000	1,694,486.78	
CBRE GROUP INC			41,646.000	3,361,248.66	
CDW CORP/DE			18,110.000	3,323,185.00	
CECO ENVIRONMENTAL CORP			2,022.000	27,013.92	
CEL-SCI CORP			27.000	65.07	
CELADON GROUP INC			3,024.000	0.30	
CELANESE CORP			64,700.000	7,492,260.00	
CELCUITY INC			17,537.000	192,556.26	
CELLDEX THERAPEUTICS INC			5,148.000	174,671.64	
CELLNEX TELECOM SA			225,150.000	9,086,173.66	
CENTENE CORP			71,679.000	4,834,748.55	
CENTERPOINT ENERGY INC			111,910.000	3,262,176.50	
CENTERSPACE			1,578.000	96,826.08	
CENTOGENE NV			3,825.000	5,737.50	
CENTRAL GARDEN & PET CO			7,430.000	270,897.80	
CENTRAL PACIFIC FINANCIAL CORP			657.000	10,321.47	
CENTRAL PLAZA HOTEL PCL			1,035,500.000	1,445,698.80	
CENTRUS ENERGY CORP			811.000	26,406.16	
CENTURY CASINOS INC			269.000	1,909.90	
CENTURY COMMUNITIES INC			3,746.000	287,018.52	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CENVEO INC			1,035.000	0.00
CERBCO INC CL A			500.000	0.00
CERENCE INC			5,888.000	172,106.24
CERIDIAN HCM HOLDING INC			131,250.000	8,789,812.50
CERTARA INC			18,516.000	337,176.36
CERUS CORP			46,565.000	114,549.90
CEVA INC			4,153.000	106,109.15
CF INDUSTRIES HOLDINGS INC			26,702.000	1,853,652.84
CH ROBINSON WORLDWIDE INC			20,146.000	1,900,775.10
CHAILEASE HOLDING CO LTD			586,131.000	3,839,224.40
CHAMPION ENTERPRISES INC			21,400.000	0.00
CHAMPION INDUSTRIES INC/WV			20.000	0.00
CHAMPIONS ONCOLOGY INC			6,686.000	42,054.94
CHAMPIONX CORP			36,675.000	1,138,392.00
CHANNELL COMMERCIAL CORP			3,181.000	0.00
CHARLES & COLVARD LTD			1,039.000	992.25
CHARLES RIVER LABORATORIES INT			5,952.000	1,251,408.00
CHARLES SCHWAB CORP/THE			172,830.000	9,796,004.40
CHARTER COMMUNICATIONS INC			12,084.000	4,439,299.08
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	0.00
CHASE CORP			2,401.000	291,049.22
CHATHAM LODGING TRUST			6,954.000	65,089.44
CHAZAK VALUE CORP COM			216.000	0.00
CHECK POINT SOFTWARE TECHNOLOG			10,550.000	1,325,291.00
CHEFS' WAREHOUSE INC/THE			3,097.000	110,748.72
CHEGG INC			18,587.000	165,052.56
CHENIERE ENERGY INC			156,314.000	23,816,001.04
CHENIERE ENERGY PARTNERS LP			20,549.000	948,130.86
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	11,674.32
CHERRY HILL MORTGAGE INVESTMEN			3,937.000	19,015.71
CHESAPEAKE UTILITIES CORP			4,319.000	513,961.00
CHEVRON CORP			207,588.000	32,663,971.80
CHICAGO RIVET & MACHINE CO			213.000	5,477.30
CHICO'S FAS INC			23,806.000	127,362.10
CHILDREN'S PLACE INC/THE			4,872.000	113,079.12
CHIMERA INVESTMENT CORP			32,632.000	188,286.64
CHIMERIX INC			2,613.000	3,161.73
CHINA CGAME INC			1,663.000	0.10
CHINA COMMUNICATIONS SERVICES HK/00552			10,034,000.000	4,942,352.55

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHINA CONSTRUCTION BANK CORP HK/00939			4,747,000.000	3,071,139.27
CHINA MEDICAL SYSTEM HOLDINGS HK/00867			3,895,000.000	6,342,061.62
CHINA OVERSEAS LAND & INVESTME HK/00688			2,860,863.000	6,235,298.48
CHINA PETROLEUM & CHEMICAL COR HK/00386			19,102,000.000	11,188,293.40
CHINA SKY ONE MEDICAL INC			581.000	0.00
CHIPOTLE MEXICAN GRILL INC			8,707.000	18,624,273.00
CHORD ENERGY CORP			7,523.000	1,121,529.96
CHRISTOPHER & BANKS CORP			3,462.000	0.35
CHROMA ATE INC			163,800.000	1,317,468.58
CHUBB LTD			57,642.000	11,099,543.52
CHURCH & DWIGHT CO INC			49,033.000	4,914,577.59
CHUY'S HOLDINGS INC			4,335.000	176,954.70
CIBL INC			22.000	0.00
CIBUS INC			287.000	3,013.50
CIGNA GROUP/THE			34,410.000	9,655,446.00
CIMPRESS PLC			5,093.000	302,931.64
CINCINNATI FINANCIAL CORP			29,467.000	2,867,728.44
CINEWORLD GROUP PLC WTS EXP 01/01/2059			37,689.000	1,317.75
CINTAS CORP			12,046.000	5,987,825.68
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	0.01
CIRCOR INTERNATIONAL INC			2,927.000	165,229.15
CIRCUIT CITY STORES INC			21,085.000	0.00
CISCO SYSTEMS INC			646,274.000	33,438,216.76
CITI TRENDS INC			5,875.000	103,752.50
CITIGROUP INC			236,510.000	10,888,920.40
CITIZENS & NORTHERN CORP			1,027.000	19,821.10
CITIZENS COMMUNITY BANCORP INC			1,467.000	12,982.95
CITIZENS FINANCIAL GROUP INC			80,524.000	2,100,065.92
CITIZENS FINANCIAL SERVICES IN			258.770	19,270.60
CITIZENS INC/TX			6,363.000	15,334.83
CITY BANK/LYNNWOOD WA			1,072.000	0.00
CITY HOLDING CO			3,633.000	326,933.67
CITY OFFICE REIT INC			13,330.000	74,248.10
CIVEO CORP			614.000	11,960.72
CIVISTA BANCSHARES INC			662.000	11,518.80
CIVITAS RESOURCES INC			12,891.000	894,248.67
CLARUS CORP			4,931.000	45,069.34
CLEAN ENERGY FUELS CORP			15,013.000	74,464.48

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CLEARFIELD INC			4,755.000	225,149.25
CLEARSIDE BIOMEDICAL INC			3,006.000	3,366.72
CLEARSTORY SYSTEMS INC			219.000	0.00
CLEARWATER PAPER CORP			3,806.000	119,203.92
CLEARWAY ENERGY INC			18,257.000	518,753.88
CLICKS GROUP LTD			179,672.000	2,485,092.15
CLIMB GLOBAL SOLUTIONS INC			5,387.000	257,821.82
CLOROX CO/THE			25,937.000	4,125,020.48
CLOVIS ONCOLOGY INC			7,119.000	128.14
CLST HOLDINGS INC			3,920.000	48.61
CME GROUP INC			50,192.000	9,300,075.68
CMS ENERGY CORP			61,687.000	3,624,111.25
CMTSU LIQUIDATION INC			7,875.000	0.79
CNH INDUSTRIAL NV			539,600.000	7,773,831.04
CNO FINANCIAL GROUP INC			40,855.000	967,037.85
CNX RESOURCES CORP			25,460.000	451,151.20
COAL INDIA LTD			2,699,800.000	7,602,173.31
COCA-COLA CO/THE			469,967.000	28,301,412.74
COCA-COLA CONSOLIDATED INC			1,567.000	996,643.34
COCA-COLA EUROPACIFIC PARTNERS			291,467.000	18,761,439.32
COCHLEAR LTD			90,000.000	13,723,240.10
CODEXIS INC			9,195.000	25,746.00
COEUR MINING INC			45,083.000	128,035.72
COGENT COMMUNICATIONS HOLDINGS			7,416.000	499,022.64
COGNIZANT TECHNOLOGY SOLUTIONS			198,618.000	12,965,783.04
COHEN & CO INC			183.000	741.15
COHEN & STEERS INC			5,058.000	293,313.42
COHERENT CORP			16,368.000	834,440.64
COHERUS BIOSCIENCES INC			22,846.000	97,552.42
COHU INC			4,684.000	194,667.04
COLDWATER CREEK INC			2,034.000	0.00
COLGATE-PALMOLIVE CO			119,090.000	9,174,693.60
COLLEGIUM PHARMACEUTICAL INC			15,306.000	328,925.94
COLONIAL BANCGROUP INC/THE			63,000.000	0.00
COLONY BANKCORP INC			1,256.000	11,831.52
COLUMBUS MCKINNON CORP/NY			3,157.000	128,332.05
COMCAST CORP			855,342.000	35,539,460.10
COMDIAL CORP			222.000	0.00
COMERICA INC			15,314.000	648,701.04

Asset Detail

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Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMFORT SYSTEMS USA INC			9,553.000	1,568,602.60
COMMERCIAL INTERNATIONAL BANK			708,635.000	1,169,591.76
COMMERCIAL METALS CO			22,468.000	1,183,164.88
COMMSCOPE HOLDING CO INC			35,118.000	197,714.34
COMMUNITY BANK SYSTEM INC			8,904.000	417,419.52
COMMUNITY FINANCIAL CORP/THE			3,223.000	87,311.07
COMMUNITY HEALTH SYSTEMS INC			20,326.000	89,434.40
COMMUNITY HEALTHCARE TRUST INC			3,829.000	126,433.58
COMMUNITY TRUST BANCORP INC			2,736.000	97,319.52
COMMUNITY WEST BANCSHARES			1,044.000	12,799.44
COMMVAULT SYSTEMS INC			7,084.000	514,440.08
COMPAL ELECTRONICS INC			6,541,000.000	6,143,115.16
COMPAL ELECTRONICS INC GDR			186,100.000	873,906.99
COMPASS GROUP PLC			892,345.000	24,981,311.60
COMPUTER PROGRAMS AND SYSTEMS			8,599.000	212,309.31
COMPUTER TASK GROUP INC			7,663.000	58,315.43
COMPX INTERNATIONAL INC			2,922.000	63,699.60
COMSCORE INC			20,898.000	16,927.38
COMSTOCK RESOURCES INC			16,299.000	189,068.40
COMTECH TELECOMMUNICATIONS COR			7,534.000	68,860.76
CONAGRA BRANDS INC			55,464.000	1,870,246.08
CONDUENT INC			27,134.000	92,255.60
CONE MLS CORP N C			20,100.000	0.00
CONMED CORP			5,723.000	777,698.47
CONN'S INC			3,697.000	13,678.90
CONNECTONE BANCORP INC			2,271.000	37,675.89
CONOCOPHILLIPS			154,373.000	15,994,586.53
CONRAD INDUSTRIES INC			2,346.000	26,064.06
CONSENSUS CLOUD SOLUTIONS INC			2,798.000	86,738.00
CONSOL ENERGY INC			6,374.000	432,220.94
CONSOLIDATED COMMUNICATIONS HO			14,791.000	56,649.53
CONSOLIDATED EDISON INC			67,394.000	6,092,417.60
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	0.00
CONSOLIDATED WATER CO LTD			9,537.000	231,081.51
CONSTELLATION BRANDS INC			20,850.000	5,131,810.50
CONSTELLATION ENERGY CORP			49,798.000	4,559,006.90
CONSTELLIUM SE			25,849.000	444,602.80
CONSUMER PORTFOLIO SERVICES IN			197.000	2,298.99
CONTANGO ORE INC			279.000	6,919.20

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CONTINENTAL AG			102,674.000	7,740,397.78	
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13	
CONTRA ABIOMED INC			8,394.000	0.00	
CONTRA ADAMAS PHARMAC			6,244.000	0.00	
CONTRA ADAMAS PHARMACE			6,244.000	0.00	
CONTRA ADR AMRYT PHARM			1,970.000	0.00	
CONTRA COMMUNICATIONS			486.000	1,530.90	
CONTRA CONCERT PHARMAC			18,492.000	0.00	
CONTRA FLEXION THERAPE			4,787.000	0.00	
CONTRA RADIUS HEALTH I			6,911.000	691.10	
CONTRA REXAHN PHARMACEUTICALS			9.000	0.00	
CONTRA SATSUMA PHARMAC			4,157.000	0.00	
COOPER COS INC/THE			8,772.000	3,363,447.96	
COOPER-STANDARD HOLDINGS INC			2,625.000	37,432.50	
COPA HOLDINGS SA			30,011.000	3,318,616.38	
COPART INC			62,994.000	5,745,682.74	
CORCEPT THERAPEUTICS INC			28,300.000	629,675.00	
CORECIVIC INC			20,992.000	197,534.72	
COREENERGY INFRASTRUCTURE TRUST			2,298.000	2,573.76	
CORINTHIAN COLLEGES INC			11,399.000	0.00	
CORNING INC			490,340.000	17,181,513.60	
CORPORATE OFFICE PROPERTIES TR			18,699.000	444,101.25	
CORTEVA INC			91,218.000	5,226,791.40	
CORUS BANKSHARES INC			10,586.000	0.00	
CORVEL CORP			5,008.000	969,048.00	
COSTAR GROUP INC			63,737.000	5,672,593.00	
COSTCO WHOLESALE CORP			77,795.000	41,883,272.10	
COTERRA ENERGY INC			140,335.000	3,550,475.50	
COUSINS PROPERTIES INC			13.000	296.40	
COVENANT LOGISTICS GROUP INC			4,527.000	198,418.41	
CP ALL PCL			5,063,300.000	8,925,574.80	
CPI AEROSTRUCTURES INC			1,743.000	6,780.27	
CPI CORP			1,363.000	0.00	
CRA INTERNATIONAL INC			3,646.000	371,892.00	
CRACKER BARREL OLD COUNTRY STO			4,752.000	442,791.36	
CRAZY WOMAN CREEK BANCORP INC			437.000	9,745.10	
CREATIVE MEDIA & COMMUNITY TRU			927.000	4,625.73	
CREDICORP LTD			32,922.000	4,860,604.08	
CREDO TECHNOLOGY GROUP HOLDING			121,672.000	2,109,792.48	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CRESCENT ENERGY CO			3,411.000	35,542.62	
CRESTWOOD EQUITY PARTNERS LP			259,412.000	6,869,229.76	
CREXENDO INC			1,541.000	2,650.52	
CRH PLC ADR			82,927.000	4,621,521.71	
CRINETICS PHARMACEUTICALS INC			13,365.000	240,837.30	
CROCS INC			13,273.000	1,492,416.12	
CROSS COUNTRY HEALTHCARE INC			13,130.000	368,690.40	
CROSSROADS IMPACT CORP			77.000	770.00	
CROWN CASTLE INC			50,436.000	5,746,677.84	
CRYOPORT INC			5,734.000	98,911.50	
CSG SYSTEMS INTERNATIONAL INC			6,995.000	368,916.30	
CSL LTD			170,210.000	31,427,233.47	
CSP INC			1,364.000	16,245.24	
CSW INDUSTRIALS INC			2,655.000	441,234.45	
CSX CORP			265,896.000	9,067,053.60	
CTO REALTY GROWTH INC			11,293.000	193,562.02	
CTS CORP			5,475.000	233,399.25	
CTS EVENTIM AG & CO KGAA			444,587.000	28,059,819.52	
CUE BIOPHARMA INC			4,170.000	15,220.50	
CULLINAN ONCOLOGY INC			11,342.000	122,039.92	
CULP INC			4,944.000	24,571.68	
CUMBERLAND PHARMACEUTICALS INC			1,876.000	2,757.72	
CUMMINS INC			24,471.000	5,999,310.36	
CUMULUS MEDIA INC			6,040.000	24,764.00	
CUREVAC NV			29,528.000	307,681.76	
CUSHMAN & WAKEFIELD PLC			20,013.000	163,706.34	
CUTERA INC			7,804.000	118,074.52	
CV HOLDINGS INC/UNITED STATES			5,499.000	93.48	
CVB FINANCIAL CORP			20,728.000	275,267.84	
CVR CATALYST CONTRA			16,348.000	0.00	
CVR ENERGY INC			7,129.000	213,584.84	
CVR F STAR			350.000	0.00	
CVR F STAR THERAPEUTIC			350.000	0.00	
CVS HEALTH CORP			167,753.000	11,596,764.89	
CYBERARK SOFTWARE LTD			144,315.000	22,560,763.95	
CYBERCARE INC COM			5,500.000	0.00	
CYCLERION THERAPEUTICS INC			370.000	1,520.70	
CYIENT LTD			97,618.000	1,785,738.99	
CYMABAY THERAPEUTICS INC			11,680.000	127,896.00	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CYTODYN INC			78,238.000	20,529.65
CYTOKINETICS INC			11,628.000	379,305.36
D7 ENTERPRISES INC			18.000	0.00
DADA NEXUS LTD ADR			106,645.000	566,284.95
DAIICHI SANKYO CO LTD			90,000.000	2,833,223.62
DAIKIN INDUSTRIES LTD			50,000.000	10,123,844.84
DAILY JOURNAL CORP			345.000	99,801.60
DAKTRONICS INC			9,699.000	62,073.60
DALATA HOTEL GROUP PLC			457,339.000	2,312,665.00
DALLASNEWS CORP			379.000	1,474.31
DAN RIV INC GA CL A			18,700.000	0.00
DANA INC			24,993.000	424,881.00
DANAHER CORP			82,726.000	19,854,240.00
DANAOS CORP			3,991.000	266,558.89
DARDEN RESTAURANTS INC			15,635.000	2,612,295.80
DATA I/O CORP			5,002.000	21,458.58
DATATEC SYS INC COM			25,900.000	0.00
DATATRAK INTERNATIONAL INC			59.000	14.75
DAVE & BUSTER'S ENTERTAINMENT			10,649.000	474,519.44
DAVITA INC			6,434.000	646,423.98
DAXOR CORP			2,075.000	19,920.00
DAY ONE BIOPHARMACEUTICALS INC			6,830.000	81,550.20
DB INSURANCE CO LTD			141,751.000	8,025,368.13
DBS GROUP HOLDINGS LTD			355,500.000	8,277,093.88
DECIPHERA PHARMACEUTICALS INC			12,808.000	180,336.64
DECORATOR INDUSTRIES INC			831.000	0.00
DEERE & CO			33,177.000	13,442,988.63
DELCATH SYSTEMS INC			2.000	11.62
DELEK US HOLDINGS INC			11,418.000	273,461.10
DELIA*S INC			3,437.000	0.00
DELIVERY HERO SE			19,473.000	858,405.97
DELL TECHNOLOGIES INC			10,314.000	558,090.54
DELPHAX TECHNOLOGIES INC			7,074.000	254.66
DELTA AIR LINES INC			74,748.000	3,553,519.92
DELTA APPAREL INC			5,320.000	55,753.60
DELTA ELECTRONICS INC			228,000.000	2,521,986.23
DELTAGEN INC			13,680.000	0.01
DELUXE CORP			8,516.000	148,859.68
DENBURY INC			8,227.000	709,661.02

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DENBURY INC NEW WTS EXP 09/16/2023			87.000	0.00
DENNY'S CORP			14,393.000	177,321.76
DENTSPLY SIRONA INC			48,666.000	1,947,613.32
DERMTECH INC			6,482.000	16,853.20
DESCARTES SYS GROUP INC			32,020.000	2,567,891.48
DESIGN THERAPEUTICS INC			24,993.000	157,455.90
DESIGNER BRANDS INC			12,386.000	125,098.60
DESPEGAR.COM CORP			9,786.000	68,991.30
DESTINATION MATERNITY CORP			3,060.000	0.00
DEUTSCHE BOERSE AG			75,000.000	13,836,607.50
DEVON ENERGY CORP			216,840.000	10,482,045.60
DEXCOM INC			49,829.000	6,403,524.79
DHL GROUP			231,100.000	11,277,779.37
DHT HOLDINGS INC			28,298.000	241,381.94
DIADEXUS INC			148.000	0.00
DIAGEO PLC ADR			43,810.000	7,600,158.80
DIAMEDICA THERAPEUTICS INC			18,904.000	81,665.28
DIAMOND HILL INVESTMENT GROUP			1,290.000	220,977.00
DIAMOND OFFSHORE DRILLING INC WTS EXP 04/30/2026			436.000	0.00
DIAMONDBACK ENERGY INC			37,142.000	4,878,973.12
DIAMONDROCK HOSPITALITY CO			42,259.000	338,494.59
DIEBOLD NIXDORF INC			11,453.000	607.01
DIGI INTERNATIONAL INC			10,889.000	428,917.71
DIGIMARC CORP			5,787.000	170,369.28
DIGITAL GARAGE INC			143,587.000	3,809,846.14
DIGITAL REALTY TRUST INC			33,884.000	3,858,371.08
DIGITAL TURBINE INC			14,089.000	130,745.92
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DILLARD'S INC			1,520.000	495,945.60
DIME COMMUNITY BANCSHARES INC			3,097.000	54,600.11
DINE BRANDS GLOBAL INC			3,127.000	181,459.81
DIODES INC			8,635.000	798,651.15
DIPLOMA PLC			45,027.000	1,708,193.08
DISC MEDICINE INC			2,310.000	102,564.00
DISCOVER FINANCIAL SERVICES			39,605.000	4,627,844.25
DISTRIBUTION SOLUTIONS GROUP I			3,945.000	205,376.70
DIVERSIFIED HEALTHCARE TRUST			42,009.000	94,520.25
DIVINE INC			6,229.000	0.00
DIXIE GROUP INC/THE			1,675.000	2,227.75

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DLH HOLDINGS CORP			1,203.000	12,330.75
DMC GLOBAL INC			5,373.000	95,424.48
DOCGO INC			12,347.000	115,691.39
DOCUSIGN INC			13,684.000	699,115.56
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			29,447.000	4,999,511.66
DOLLAR TREE INC			38,615.000	5,541,252.50
DOMINION ENERGY INC			131,971.000	6,834,778.09
DOMINO'S PIZZA INC			6,794.000	2,289,510.06
DOMO INC			5,976.000	87,608.16
DONEGAL GROUP INC			6,981.000	98,673.58
DONNELLEY FINANCIAL SOLUTIONS			739.000	33,646.67
DOORDASH INC			9,845.000	752,354.90
DORIAN LPG LTD			736.000	18,878.40
DORMAN PRODUCTS INC			6,859.000	540,694.97
DOUGLAS DYNAMICS INC			4,239.000	126,661.32
DOUGLAS ELLIMAN INC			6,007.050	13,335.65
DOVER CORP			24,304.000	3,588,485.60
DOW INC			89,751.000	4,780,138.26
DR HORTON INC			56,920.000	6,926,594.80
DRI CORP			787.000	0.00
DRIL-QUIP INC			6,592.000	153,395.84
DRIVE SHACK INC			21,464.000	8,265.79
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DSM-FIRMENICH AG			299,598.000	32,235,073.04
DSV A/S			110,000.000	23,096,478.34
DT MIDSTREAM INC			18,814.000	932,609.98
DTE ENERGY CO			37,896.000	4,169,317.92
DUALSTAR TECHNOLOGIES CORP			3,937.000	3.94
DUCOMMUN INC			4,036.000	175,848.52
DUKE ENERGY CORP			115,430.000	10,358,688.20
DUN & BRADSTREET HOLDINGS INC			1,077,309.000	12,464,465.13
DUOLINGO INC			5,122.000	732,138.68
DUPONT DE NEMOURS INC			59,611.000	4,258,609.84
DURECT CORP			856.000	4,237.20
DXC TECHNOLOGY CO			26,479.000	707,518.88
DXP ENTERPRISES INC/TX			1,794.000	65,319.54
DYADIC INTERNATIONAL INC			14,986.000	28,473.40
DYCOM INDUSTRIES INC			5,682.000	645,759.30

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DYNACQ HEALTHCARE INC			16.000	0.02	
DYNAVAX TECHNOLOGIES CORP			29,418.000	380,080.56	
DYNE THERAPEUTICS INC			6,830.000	76,837.50	
DYNEX CAPITAL INC			3,379.000	42,541.61	
DZS INC			688.000	2,731.36	
EACO CORP			16.000	496.16	
EAGLE BANCORP INC			6,392.000	135,254.72	
EAGLE PHARMACEUTICALS INC/DE			5,019.000	97,569.36	
EARTHCARE CO COM			12,400.000	0.00	
EARTHSHELL CORP COM NEW			1,800.000	0.00	
EARTHSTONE ENERGY INC			17,307.000	247,317.03	
EASTERLY GOVERNMENT PROPERTIES			15,053.000	218,268.50	
EASTERN BANKSHARES INC			24,844.000	304,835.88	
EASTERN CO/THE			1,598.000	28,907.82	
EASTMAN CHEMICAL CO			17,701.000	1,481,927.72	
EATON CORP PLC			53,301.000	10,718,831.10	
EBAY INC			81,894.000	3,659,842.86	
EBIX INC			7,036.000	177,307.20	
EBT INTL INC COM NEW			69.000	0.00	
ECOLAB INC			28,808.000	5,378,165.52	
EDGEWELL PERSONAL CARE CO			10,337.000	427,021.47	
EDISON INTERNATIONAL			70,977.000	4,929,352.65	
EDITAS MEDICINE INC			8,197.000	67,461.31	
EDP - ENERGIAS DE PORTUGAL SA			1,838,735.000	8,979,124.05	
EDUCATION HOLDINGS 1 INC			4,413.000	0.00	
EDUCATIONAL DEVELOPMENT CORP			2,549.000	3,033.31	
EDWARDS LIFESCIENCES CORP			70,503.000	6,650,547.99	
EGAIN CORP			5,771.000	43,224.79	
EIGER BIOPHARMACEUTICALS INC			19,296.000	13,584.38	
ELECTROMED INC			6,160.000	65,973.60	
ELECTRONIC ARTS INC			43,675.000	5,664,647.50	
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	34.90	
ELEMENT SOLUTIONS INC			33,787.000	648,710.40	
ELEVANCE HEALTH INC			30,505.000	13,553,066.45	
ELI LILLY & CO			125,835.000	59,014,098.30	
ELITE MATERIAL CO LTD			614,000.000	4,800,494.48	
ELLINGTON RESIDENTIAL MORTGAGE			4,811.000	34,687.31	
ELME COMMUNITIES			14,463.000	237,771.72	
EMAGIN CORP			282.000	558.36	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EMAK WORLDWIDE INC			1,137.000	0.00
EMBECTA CORP			9,511.000	205,437.60
EMCOR GROUP INC			10,402.000	1,922,081.56
EMCORE CORP			12,454.000	9,372.88
EMERALD HOLDING INC			9,040.000	37,064.00
EMERGENT BIOSOLUTIONS INC			9,937.000	73,036.95
EMERSON ELECTRIC CO			66,465.000	6,007,771.35
EMERSON RADIO CORP			4,778.000	2,819.02
EMPIRE STATE REALTY TRUST INC			26,154.000	195,893.46
EMPLOYERS HOLDINGS INC			8,968.000	335,492.88
ENACT HOLDINGS INC			22,001.000	552,885.13
ENANTA PHARMACEUTICALS INC			5,187.000	111,001.80
ENBRIDGE INC			25,019.000	929,455.85
ENCORE CAPITAL GROUP INC			6,601.000	320,940.62
ENCORE WIRE CORP			3,878.000	721,036.54
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00
ENDO INTERNATIONAL PLC			24,359.000	426.29
ENER1 INC			8,865.000	0.00
ENERFLEX LTD			12,069.000	82,310.58
ENERGIZER HOLDINGS INC			11,114.000	373,208.12
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			2.000	3.60
ENERGY RECOVERY INC			57,371.000	1,603,519.45
ENERGY TRANSFER LP			1,962,034.000	24,917,831.80
ENERPAC TOOL GROUP CORP			12,096.000	326,592.00
ENERSYS			8,153.000	884,763.56
ENGAGESMART INC			173,524.000	3,312,573.16
ENGIE SA			453,965.000	7,542,060.11
ENGLOBAL CORP			6,459.000	2,434.40
ENHERENT CORP			9,218.000	0.92
ENLINK MIDSTREAM LLC			1,297,770.000	13,756,362.00
ENNIS INC			6,129.000	124,909.02
ENOVA INTERNATIONAL INC			5,058.000	268,680.96
ENOVIS CORP			7,932.000	508,599.84
ENPHASE ENERGY INC			15,939.000	2,669,463.72
ENPRO INDUSTRIES INC			3,637.000	485,648.61
ENSIGN GROUP INC/THE			12,723.000	1,214,537.58
ENSTAR GROUP LTD			1,695.000	413,986.80
ENERGY CORP			40,711.000	3,964,030.07

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENTERPRISE BANCORP INC/MA			3,164.000	91,566.16
ENTERPRISE FINANCIAL SERVICES			5,138.000	200,895.80
ENTERPRISE PRODUCTS PARTNERS L			958,962.000	25,268,648.70
ENTRADA THERAPEUTICS INC			7,232.000	109,492.48
ENTRADE INC COM			13,100.000	0.00
ENVESTNET INC			8,566.000	508,392.10
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	1,745.54
ENVIT CAPITAL GROUP INC			290.000	0.00
ENZO BIOCHEM INC			15,334.000	28,214.56
ENZON PHARMACEUTICALS INC			10,765.000	2,153.00
EOG RESOURCES INC			72,969.000	8,350,572.36
EPAM SYSTEMS INC			18,346.000	4,123,263.50
EPIRUS BIOPHARMACEUTICALS INC			80.000	0.00
EPIX PHARMACEUTICALS INC			6,452.000	0.00
EPL TECHNOLOGIES INC			19,700.000	0.00
EPLUS INC			10,149.000	571,388.70
EPR PROPERTIES			12,292.000	575,265.60
EQT CORP			42,059.000	1,729,886.67
EQUIFAX INC			14,264.000	3,356,319.20
EQUIFIN INC			394.000	0.75
EQUINIX INC			12,114.000	9,496,649.16
EQUITRANS MIDSTREAM CORP			65,814.000	629,181.84
EQUITY BANCSHARES INC			3,160.000	71,984.80
EQUITY COMMONWEALTH			19,486.000	394,786.36
EQUITY LIFESTYLE PROPERTIES IN			10,030.000	670,906.70
EQUITY RESIDENTIAL			53,303.000	3,516,398.91
EROOMSYSTEM TECHNOLOGIES INC			65.000	0.00
ERSTE GROUP BANK AG			270,400.000	9,466,755.38
ESAB CORP			8,544.000	568,517.76
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC DOVPHARMACEUTICAL INC			243.000	0.00
ESC FRESH MKT INC			4,766.000	0.00
ESC GLOBIX CORPORATION			33,000.000	33.00
ESCALADE INC			4,810.000	64,213.50
ESCALERA RESOURCES CO			9,249.000	0.00
ESCO TECHNOLOGIES INC			5,499.000	569,861.37
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ESCROW DESIGN WITHIN REACH NPV			423.000	0.00	
ESCROW NEW YORK REIT INC			1,767.000	17,528.64	
ESPERION THERAPEUTICS INC			10,941.000	15,207.99	
ESPEY MFG. & ELECTRONICS CORP			324.000	5,425.39	
ESR GROUP LTD HK/01821			2,638,200.000	4,524,590.77	
ESSA BANCORP INC			890.000	13,305.50	
ESSA PHARMA INC			4,374.000	11,809.80	
ESSENT GROUP LTD			19,336.000	904,924.80	
ESSENTIAL PROPERTIES REALTY TR			15,467.000	364,093.18	
ESSEX PROPERTY TRUST INC			10,619.000	2,488,031.70	
ESSILORLUXOTTICA SA			54,790.000	10,317,318.61	
ESTABLISHMENT LABS HOLDINGS IN			5,152.000	353,478.72	
ESTEE LAUDER COS INC/THE			37,698.000	7,403,133.24	
ETERNA THERAPEUTICS INC			3.000	6.66	
ETHAN ALLEN INTERIORS INC			5,197.000	146,971.16	
ETSY INC			19,808.000	1,675,954.88	
EUROBANCSHARES INC			3,146.000	0.00	
EUROBO PHARMACEUTICALS INC			268.000	0.00	
EVERBRIDGE INC			5,888.000	158,387.20	
EVERCEL INC			2,040.000	1,978.80	
EVERCORE INC			6,778.000	837,693.02	
EVEREST GROUP LTD			9,619.000	3,288,351.34	
EVERGREEN ENERGY INC			1,552.000	0.00	
EVERGREEN SOLAR INC			8,573.000	0.00	
EVERGY INC			53,456.000	3,122,899.52	
EVERI HOLDINGS INC			14,461.000	209,106.06	
EVERQUOTE INC			4,547.000	29,555.50	
EVERSOURCE ENERGY			60,810.000	4,312,645.20	
EVERTEC INC			10,911.000	401,852.13	
EVI INDUSTRIES INC			2,656.000	58,432.00	
EVOFEM BIOSCIENCES INC			1.231	0.91	
EVOLENT HEALTH INC			21,769.000	659,600.70	
EVOLUTION PETROLEUM CORP			18,526.000	149,504.82	
EVOLV TECHNOLOGIES HOLDINGS IN			360,076.000	2,160,456.00	
EVOTEC SE			880,000.000	19,787,248.80	
EW SCRIPPS CO/THE			9,701.000	88,764.15	
EXACT SCIENCES CORP			7,397.000	694,578.30	
EXCELERATE ENERGY INC			20,804.000	422,945.32	
EXELON CORP			138,908.000	5,659,111.92	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EXLSERVICE HOLDINGS INC			6,164.000	931,133.84
EXP WORLD HOLDINGS INC			10,329.000	209,472.12
EXPEDIA GROUP INC			138,124.000	15,109,384.36
EXPEDITORS INTERNATIONAL OF WA			25,045.000	3,033,700.85
EXPONENT INC			11,415.000	1,065,247.80
EXPRESS INC			15,271.000	9,061.81
EXPRO GROUP HOLDINGS NV			17,542.000	310,844.24
EXTRA SPACE STORAGE INC			18,365.000	2,733,630.25
EXTREME NETWORKS INC			19,904.000	518,499.20
EXXON MOBIL CORP			500,747.000	53,705,115.75
EZCORP INC			7,261.000	60,847.18
EZENIA! INC			5,456.000	10.91
F&G ANNUITIES & LIFE INC			17,077.000	423,168.06
F5 INC			14,006.000	2,048,517.56
FAB INDS INC COM			4,400.000	0.00
FABRINET			7,979.000	1,036,312.52
FACTORY 2-U STORES INC			5,731.000	0.00
FACTSET RESEARCH SYSTEMS INC			7,409.000	2,968,415.85
FAIR ISAAC CORP			5,235.000	4,236,214.35
FAIRFAX FINANCIAL HOLDINGS LTD			33,884.000	25,375,700.49
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			72.000	53.67
FARADAY TECHNOLOGY CORP			210,000.000	1,422,723.12
FARMER BROS CO			4,065.000	11,260.05
FARO TECHNOLOGIES INC			3,583.000	58,044.60
FAST RETAILING CO LTD			61,800.000	15,700,666.73
FASTENAL CO			83,578.000	4,930,266.22
FB FINANCIAL CORP			2,283.000	64,038.15
FEDDERS CORP COM NEW			23,100.000	0.00
FEDERAL AGRICULTURAL MORTGAGE			1,236.000	177,662.64
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			8,533.000	825,738.41
FEDERAL SCREW WORKS			815.000	5,297.50
FEDERAL SIGNAL CORP			15,224.000	974,792.72
FEDERATED HERMES INC			16,509.000	591,847.65
FEDEX CORP			34,918.000	8,656,172.20
FEDNAT HOLDING CO			946.000	1.04
FERRARI NV			52,500.000	17,154,611.25
FERROGLOBE PLC			22,345.000	106,585.65

Asset Detail

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Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FG GROUP HOLDINGS INC			820.000	1,574.40
FIBERCORE INC			7,424.000	0.01
FIBERMARK INC COM			6,800.000	0.00
FIDELITY NATIONAL FINANCIAL IN			17,296.000	622,656.00
FIDELITY NATIONAL INFORMATION			68,900.000	3,768,830.00
FIESTA RESTAURANT GROUP INC			4,344.000	34,491.36
FIFTH THIRD BANCORP			120,464.000	3,157,361.44
FINANCIAL INSTITUTIONS INC			4,264.000	67,115.36
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINNING INTERNATIONAL INC			78,000.000	2,402,040.43
FINOVA GROUP INC COM			50,900.000	0.00
FIRST ACCEPTANCE CORP			5,531.000	4,770.49
FIRST BANCORP INC/THE			823.000	20,031.82
FIRST BANCORP/PUERTO RICO			29,373.000	358,938.06
FIRST BANCORP/SOUTHERN PINES N			7,718.000	229,610.50
FIRST BANCSHARES INC/THE			4,724.000	122,068.16
FIRST BUSEY CORP			10,718.000	215,431.80
FIRST BUSINESS FINANCIAL SERVI			1,172.000	34,562.28
FIRST COMMONWEALTH FINANCIAL C			27,567.000	348,722.55
FIRST COMMUNITY BANKSHARES INC			1,625.000	48,311.25
FIRST FINANCIAL BANKSHARES INC			27,953.000	796,380.97
FIRST FINANCIAL CORP/IN			2,576.000	83,642.72
FIRST FINANCIAL NORTHWEST INC			1,846.000	20,989.02
FIRST FOUNDATION INC			6,253.000	24,824.41
FIRST GUARANTY BANCSHARES INC			624.000	7,020.00
FIRST HAWAIIAN INC			18,962.000	341,505.62
FIRST HRIZN NATL COM FRAC TEMP			52,400.000	0.00
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INTERNET BANCORP			1,509.000	22,408.65
FIRST MARINER BANCORP			4,813.000	0.00
FIRST MERCHANTS CORP			9,959.000	281,142.57
FIRST MID BANCSHARES INC			212.000	5,117.68
FIRST OF LONG ISLAND CORP/THE			3,293.000	39,581.86
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.00
FIRST REPUBLIC BANK/CA			21,300.000	11,715.00
FIRST SAVINGS FINANCIAL GROUP			8,678.000	114,549.60
FIRST SOLAR INC			11,554.000	2,196,299.86
FIRST STATE BANCORPORATION/NM			2,669.000	0.00
FIRST UNITED CORP			7,424.000	105,866.24

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FIRST UNITED CORP RIGHTS			1,689.000	0.00	
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00	
FIRSTCASH HOLDINGS INC			8,120.000	757,839.60	
FIRSTENERGY CORP			101,237.000	3,936,094.56	
FISCHER IMAGING CORP			5,800.000	0.00	
FISERV INC			234,793.000	29,619,136.95	
FLANIGAN'S ENTERPRISES INC			102.000	3,126.30	
FLEETCOR TECHNOLOGIES INC			8,586.000	2,155,772.88	
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00	
FLEX LTD			237,294.000	6,558,806.16	
FLEXSTEEL INDUSTRIES INC			4,355.000	85,837.05	
FLOTEK INDUSTRIES INC			7,486.000	5,494.72	
FLOUR CITY INTL INC COM NEW			7,300.000	0.00	
FLUOR CORP			27,381.000	810,477.60	
FLUSHING FINANCIAL CORP			6,759.000	83,068.11	
FLYI INC COM			29,300.000	0.00	
FLYWIRE CORP			287,021.000	8,909,131.84	
FMC CORP			25,548.000	2,665,678.32	
FOAMEX INTL INC COM NEW			9,459.000	37.84	
FOCUS ENHANCEMENTS INC			19,974.000	15.98	
FOGHORN THERAPEUTICS INC			10,600.000	74,624.00	
FONAR CORP			8,990.000	153,729.00	
FOOT LOCKER INC			12,442.000	337,302.62	
FOOTBALL EQUITIES INC			5,500.000	0.00	
FOOTSTAR INC			18,000.000	0.00	
FORD MOTOR CO			512,761.000	7,758,073.93	
FORESTAR GROUP INC			9,990.000	225,274.50	
FORMFACTOR INC			13,440.000	459,916.80	
FORRESTER RESEARCH INC			6,022.000	175,179.98	
FORTE BIOSCIENCES INC			100.000	104.00	
FORTINET INC			189,715.000	14,340,556.85	
FORTITUDE GOLD CORP			4,805.000	30,127.35	
FORTIVE CORP			53,400.000	3,992,718.00	
FORTNOX AB			146,947.000	866,338.78	
FORUM ENERGY TECHNOLOGIES INC			569.000	14,560.71	
FORWARD AIR CORP			6,753.000	716,560.83	
FOSSIL GROUP INC			6,568.000	16,879.76	
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00	
FOUR CORNERS PROPERTY TRUST IN			14,421.000	366,293.40	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FOX CORP			77,896.000	2,614,933.99
FOX FACTORY HOLDING CORP			6,296.000	683,178.96
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN BSP REALTY TRUST INC			8,190.000	115,970.40
FRANKLIN COVEY CO			4,586.000	200,316.48
FRANKLIN ELECTRIC CO INC			9,068.000	933,097.20
FRANKLIN RESOURCES INC			33,202.000	886,825.42
FRANKLIN STREET PROPERTIES COR			15,048.000	21,819.60
FREEDOM HOLDING CORP/NV			4,982.000	402,097.22
FREEMPORT-MCMORAN INC			166,690.000	6,667,600.00
FREIGHTCAR AMERICA INC			5,565.000	16,583.70
FREQUENCY ELECTRONICS INC			3,618.000	23,951.16
FREQUENCY THERAPEUTICS INC			2,830.000	979.18
FRESH CHOICE INC			6,600.000	0.00
FRESH DEL MONTE PRODUCE INC			6,050.000	155,545.50
FRESHPET INC			51,429.000	3,384,542.49
FRIEDMANS INC CL A			10,900.000	0.00
FRONTIER INS GROUP INC NEW			46,400.000	0.00
FRONTLINE CAP GROUP COM			30,400.000	0.00
FRONTLINE PLC			25,072.000	364,296.16
FRP HOLDINGS INC			1,036.000	59,642.52
FS BANCORP INC			2,343.000	70,454.01
FTC SOLAR INC			332,803.000	1,071,625.66
FUEL TECH INC			2,334.000	3,092.56
FULCRUM THERAPEUTICS INC			4,663.000	15,387.90
FULGENT GENETICS INC			5,810.000	215,144.30
FUQI INTERNATIONAL INC			2,793.000	0.00
FUTUREFUEL CORP			6,484.000	57,383.40
FUYAO GLASS INDUSTRY GROUP CO HK/03606			323,600.000	1,337,906.75
G-III APPAREL GROUP LTD			7,090.000	136,624.30
G1 THERAPEUTICS INC			11,051.000	27,516.99
GA EXPRESS INC			1,881.000	0.00
GALAGEN INC			100.000	0.00
GALAXY ENTERTAINMENT GROUP LTD HK/00027			887,000.000	5,625,386.01
GALECTIN THERAPEUTICS INC			7,807.000	11,242.08
GALMED PHARMACEUTICALS LTD			110.267	320.88
GAMCO INVESTORS INC			8,373.000	160,426.68
GAMETECH INTERNATIONAL INC			4,418.000	0.00
GANNETT CO INC			22,678.000	51,025.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GARGOYLES INC			187.000	0.00	
GARMIN LTD			29,067.000	3,031,397.43	
GARTNER INC			13,916.000	4,874,913.96	
GATX CORP			6,592.000	848,654.08	
GAZTRANSPORT ET TECHNIGAZ SA			10,910.000	1,109,937.03	
GCI LIBERTY INC SR ESCROW			228,538.000	0.00	
GE HEALTHCARE INC			50,148.000	4,074,023.52	
GEN DIGITAL INC			119,744.000	2,221,251.20	
GENASYS INC			1,853.000	4,817.80	
GENE BIOTHERAPEUTICS INC			65.000	0.00	
GENELUX CORP			3,337.000	109,186.64	
GENERAC HOLDINGS INC			7,233.000	1,078,657.29	
GENERAL DATACOMM INDUSTRIES IN			1,255.000	70.28	
GENERAL DYNAMICS CORP			26,162.000	5,628,754.30	
GENERAL ELECTRIC CO			138,261.000	15,187,970.85	
GENERAL MILLS INC			90,213.000	6,919,337.10	
GENERAL MOLY INC			5,187.000	0.00	
GENERAL MOTORS CO			161,671.000	6,234,033.76	
GENERAL STEEL HOLDINGS INC			1,145.000	0.23	
GENESCO INC			4,503.000	112,755.12	
GENESIS ENERGY LP			308,808.000	2,949,116.40	
GENESIS WORLDWIDE INC			6,900.000	0.00	
GENIE ENERGY LTD			1,622.000	22,935.08	
GENMAB A/S			70,989.000	26,835,992.04	
GENTHERM INC			8,048.000	454,792.48	
GENUINE PARTS CO			26,938.000	4,558,717.74	
GENWORTH FINANCIAL INC			69,081.000	345,405.00	
GEOGLOBAL RESOURCES INC			2,056.000	0.00	
GEOPETRO RESOURCES CO			1,269.000	3.81	
GEOSPACE TECHNOLOGIES CORP			6,681.000	51,911.37	
GERMAN AMERICAN BANCORP INC			5,089.000	138,319.02	
GERON CORP			26,484.000	85,013.64	
GERRESHEIMER AG			56,136.000	6,314,295.17	
GETTY REALTY CORP			7,051.000	238,464.82	
GF SECURITIES CO LTD HK/01776			3,269,800.000	4,514,615.52	
GFL ENVIRONMENTAL INC			353,371.000	13,710,794.80	
GIBRALTAR INDUSTRIES INC			6,993.000	439,999.56	
GIGA-TRONICS INC			104.000	15.67	
GILEAD SCIENCES INC			176,363.000	13,592,296.41	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GLACIER BANCORP INC			17,942.000	559,252.14
GLADSTONE COMMERCIAL CORP			5,667.000	70,100.79
GLADSTONE LAND CORP			14,516.000	236,175.32
GLASSBRIDGE ENTERPRISES INC			3.000	25.80
GLATFELTER CORP			6,813.000	20,575.26
GLAUKOS CORP			7,062.000	502,885.02
GLOBAL INDUSTRIAL CO			7,724.000	214,495.48
GLOBAL MEDICAL REIT INC			9,061.000	82,726.93
GLOBAL NET LEASE INC			18,023.000	185,276.44
GLOBAL PAYMENTS INC			102,386.000	10,087,068.72
GLOBAL TECHNOLOGIES LTD			4,068.000	0.81
GLOBALSTAR INC			147,435.000	159,229.80
GLOBANT SA			15,386.000	2,765,171.92
GLOBE LIFE INC			10,335.000	1,132,922.70
GLYCOMIMETICS INC			11,451.000	19,924.74
GMS INC			8,044.000	556,644.80
GODADDY INC			17,600.000	1,322,288.00
GOGO INC			7,174.000	122,029.74
GOLAR LNG LTD			22,579.000	455,418.43
GOLD RESOURCE CORP			17,035.000	10,563.41
GOLDEN ENTERTAINMENT INC			693.000	28,967.40
GOLDEN OCEAN GROUP LTD			21,419.000	161,709.52
GOLDMAN SACHS BDC INC			3,999.000	55,426.14
GOLDMAN SACHS GROUP INC/THE			41,330.000	13,330,578.20
GOODRX HOLDINGS INC			62,781.000	346,551.12
GOODYEAR TIRE & RUBBER CO/THE			55,659.000	761,415.12
GOPRO INC			16,468.000	68,177.52
GORMAN-RUPP CO/THE			6,145.000	177,160.35
GOSSAMER BIO INC			28,559.000	34,270.80
GRAFTECH INTERNATIONAL LTD			29,027.000	146,296.08
GRAHAM CORP			4,500.000	59,760.00
GRAHAM HOLDINGS CO			894.000	510,903.12
GRAN TIERRA ENERGY INC			5,216.600	25,613.51
GRAND CANYON EDUCATION INC			7,585.000	782,847.85
GRANITE BROAD LLC RBR			70.000	0.07
GRANITE BROADCASTING CORP			70.000	0.00
GRANITE CONSTRUCTION INC			10,612.000	422,145.36
GRANITE POINT MORTGAGE TRUST I			5,689.000	30,151.70
GRAPHITE BIO INC			8,725.000	22,685.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GRAY TELEVISION INC			23,884.000	189,457.87	
GREAT AMERICAN BANCORP INC			144.000	4,644.00	
GREAT ELM GROUP INC			1,871.000	3,835.55	
GREAT LAKES DREDGE & DOCK CORP			8,056.000	65,736.96	
GREAT SOUTHERN BANCORP INC			1,653.000	83,856.69	
GREAT TREE PHARMACY CO LTD			79,500.000	964,889.47	
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00	
GREEN BRICK PARTNERS INC			166.000	9,428.80	
GREEN DOT CORP			10,837.000	203,085.38	
GREEN PLAINS INC			15,743.000	507,554.32	
GREENBRIER COS INC/THE			4,772.000	205,673.20	
GREENHUNTER RESOURCES INC			1,231.000	0.00	
GREENIDGE GENERATION HOLDINGS			72.000	203.04	
GREENLIGHT CAPITAL RE LTD			13,707.000	144,403.25	
GREGGS PLC			61,787.000	2,006,241.13	
GREIF INC			4,737.000	326,331.93	
GRID DYNAMICS HOLDINGS INC			120,983.000	1,119,092.75	
GRIFFON CORP			10,104.000	407,191.20	
GRITSTONE BIO INC			6,274.000	12,234.30	
GROCERY OUTLET HOLDING CORP			14,384.000	440,294.24	
GROUP 1 AUTOMOTIVE INC			3,708.000	957,034.80	
GROWGENERATION CORP			8,428.000	28,655.20	
GRUPO AEROPORTUARIO DEL PACIFI			187,050.000	3,359,712.69	
GRUPO AEROPORTUARIO DEL SUREST ADR			16,966.000	4,711,288.54	
GSE SYSTEMS INC			2,630.000	946.80	
GSK PLC			567,440.000	10,019,009.36	
GSV INC			770.000	0.08	
GTT COMMUNICATIONS INC WTS EXP 12/31/2024			146.000	0.00	
GTX INC			397.000	0.00	
GUESS? INC			8,603.000	167,328.35	
GUIDED THERAPEUTICS INC			2.000	0.36	
GULF ISLAND FABRICATION INC			5,194.000	16,880.50	
GULFPORT ENERGY CORP			1,700.000	178,619.00	
GYRODYNE CO AMER INC			13,568.000	0.00	
GYRODYNE LLC			1,392.000	13,307.52	
H WORLD GROUP LTD ADR			227,590.000	8,825,940.20	
H&E EQUIPMENT SERVICES INC			4,586.000	209,809.50	
HACKETT GROUP INC/THE			7,262.000	162,305.70	
HAEMONETICS CORP			8,115.000	690,911.10	

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HAIER SMART HOME CO LTD HK/06690			807,200.000	2,539,045.00
HAIN CELESTIAL GROUP INC/THE			13,859.000	173,376.09
HALLADOR ENERGY CO			11,708.000	100,337.56
HALLIBURTON CO			104,925.000	3,461,475.75
HALLMARK FINANCIAL SERVICES IN			750.000	4,200.00
HALOZYME THERAPEUTICS INC			24,264.000	875,202.48
HAMILTON BEACH BRANDS HOLDING			2,934.000	28,342.44
HAMILTON LANE INC			5,069.000	405,418.62
HAMPSHIRE GROUP LTD			2,587.000	0.00
HANCOCK WHITNEY CORP			16,049.000	615,960.62
HANKOOK TIRE & TECHNOLOGY CO L			269,162.000	7,027,036.23
HANMI FINANCIAL CORP			4,840.000	72,261.20
HANNON ARMSTRONG SUSTAINABLE I			12,356.000	308,900.00
HARBOR DIVERSIFIED INC			1,094.000	2,406.80
HARBOURTON CAPITAL GROUP INC			233.000	0.00
HARMONIC INC			18,376.000	297,139.92
HARMONY BIOSCIENCES HOLDINGS I			3,531.000	124,255.89
HARROW HEALTH INC			15,764.000	300,146.56
HARTE HANKS INC			952.000	5,207.44
HARTFORD FINANCIAL SERVICES GR			60,131.000	4,330,634.62
HARVARD BIOSCIENCE INC			24,811.000	136,212.39
HARVEST NATURAL RESOURCES INC			1,538.000	0.00
HASBRO INC			15,153.000	981,459.81
HASTINGS MANUFACTURING CO			262.000	0.00
HAUPPAUGE DIGITAL INC			3,900.000	12.09
HAVERTY FURNITURE COS INC			4,258.000	128,676.76
HAWAIIAN HOLDINGS INC			10,105.000	108,830.85
HAWKINS INC			7,955.000	379,373.95
HAWTHORN BANCSHARES INC			978.641	17,566.60
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			2,215.000	112,566.30
HB FULLER CO			12,474.000	892,015.74
HCA HEALTHCARE INC			25,707.000	7,801,560.36
HCL TECHNOLOGIES LTD			547,900.000	7,934,026.66
HDFC BANK LTD			318,970.000	6,615,313.95
HDFC BANK LTD ADR			442,080.000	30,812,976.00
HDFC LIFE INSURANCE CO LTD			331,580.000	2,632,066.83
HEALTHCARE SERVICES GROUP INC			15,077.000	225,099.61
HEALTH EQUITY INC			12,829.000	810,023.06

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HEALTHPEAK PROPERTIES INC			105,079.000	2,112,087.90	
HEALTHSTREAM INC			5,787.000	142,128.72	
HEALTHWAREHOUSE.COM INC			409.000	66.26	
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00	
HEARTLAND EXPRESS INC			14,633.000	240,127.53	
HEARTLAND FINANCIAL USA INC			5,980.000	166,662.60	
HECLA MINING CO			92,378.000	475,746.70	
HEIDRICK & STRUGGLES INTERNATI			6,129.000	162,234.63	
HELICOS BIOSCIENCES CORP			297.000	0.00	
HELIOS AND MATHESON ANALYTICS			2.000	0.00	
HELIOS TECHNOLOGIES INC			3,733.000	246,713.97	
HELIX ENERGY SOLUTIONS GROUP I			35,581.000	262,587.78	
HELM CAP GROUP INC COM			600.000	0.00	
HELMERICH & PAYNE INC			16,872.000	598,112.40	
HENNESSY ADVISORS INC			3,880.000	27,470.40	
HENRY SCHEIN INC			26,198.000	2,124,657.80	
HENSOLDT AG			315,292.000	10,347,025.84	
HERC HOLDINGS INC			4,697.000	642,784.45	
HERCULES CAPITAL INC			21,711.000	321,322.80	
HERITAGE COMMERCE CORP			337.000	2,790.36	
HERITAGE FINANCIAL CORP/WA			7,746.000	125,252.82	
HERITAGE-CRYSTAL CLEAN INC			986.000	37,260.94	
HERON THERAPEUTICS INC			13,770.000	15,835.50	
HERSHA HOSPITALITY TRUST			8,264.000	50,327.76	
HERSHEY CO/THE			22,997.000	5,742,350.90	
HERTZ GLOBAL HOLDINGS INC			2.000	36.78	
HERTZ GLOBAL HOLDINGS INC WTS EXP 06/30/2051			4.000	40.36	
HESS CORP			43,805.000	5,955,289.75	
HESS MIDSTREAM LP			91,368.000	2,803,170.24	
HEWLETT PACKARD ENTERPRISE CO			242,049.000	4,066,423.20	
HEXAGON AB			1,322,544.000	16,254,313.54	
HG HOLDINGS INC			241.000	1,725.56	
HHGREGG INC			6,832.000	2.05	
HIBBETT INC			4,538.000	164,684.02	
HIGHPEAK ENERGY INC			8,371.000	91,076.48	
HILLENBRAND INC			14,653.000	751,405.84	
HILLTOP HOLDINGS INC			14,488.000	455,792.48	
HILTON GRAND VACATIONS INC			13,640.000	619,801.60	
HILTON WORLDWIDE HOLDINGS INC			30,776.000	4,479,446.80	

Asset Detail

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Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HINDUSTAN UNILEVER LTD			74,130.000	2,420,043.05
HINES HORTICULTURE INC COM			21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING			646.000	137,714.28
HISPANIC EXPRESS INC			200.000	0.04
HMN FINANCIAL INC			1,609.000	30,152.66
HNI CORP			9,117.349	256,926.89
HOLLYSYS AUTOMATION TECHNOLOGI			8,623.000	151,678.57
HOLOGIC INC			53,660.000	4,344,850.20
HOLOGRAPHIC STORAGE LTD			43.000	21.50
HOME BANCORP INC			2,939.000	97,604.19
HOME BANCSHARES INC/AR			26,581.000	606,046.80
HOME DEPOT INC/THE			155,329.000	48,251,400.56
HOMEBANC CORP GA COM			25,900.000	0.00
HOMESTREET INC			4,559.000	26,989.28
HOMETRUST BANCSHARES INC			3,721.000	77,731.69
HON HAI PRECISION INDUSTRY CO			1,602,000.000	5,812,454.85
HON HAI PRECISION INDUSTRY CO GDR			419,000.000	2,991,660.00
HONEYWELL INTERNATIONAL INC			77,389.000	16,058,217.50
HONG KONG EXCHANGES & CLEARING HK/00388			35,000.000	1,318,428.91
HOOKER FURNISHINGS CORP			1,536.000	28,661.76
HOOPER HOLMES INC			820.000	0.00
HOPE BANCORP INC			19,686.000	165,756.12
HORIZON BANCORP INC/IN			2,678.000	27,877.98
HORIZON THERAPEUTICS PLC			23,208.000	2,386,942.80
HORMEL FOODS CORP			64,018.000	2,574,803.96
HOST HOTELS & RESORTS INC			142,598.000	2,399,924.34
HOSTESS BRANDS INC			23,333.000	590,791.56
HOULIHAN LOKEY INC			7,520.000	739,291.20
HOUSING DEVELOPMENT FINANCE CO			114,671.000	3,944,546.75
HOUSTON AMERICAN ENERGY CORP			241.000	513.33
HOVNIANIAN ENTERPRISES INC			345.000	34,227.45
HOWMET AEROSPACE INC			55,422.000	2,746,714.32
HOYA CORP			71,200.000	8,411,387.75
HP INC			118,092.000	3,626,605.32
HSBC HOLDINGS PLC			1,655,219.000	13,082,822.75
HSBC HOLDINGS PLC HK/00005			2,158,000.000	16,797,846.02
HUBBELL INC			2,162.000	716,832.72
HUBSPOT INC			17,055.000	9,074,794.95
HUDSON GLOBAL INC			59.000	1,312.75

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HUDSON PACIFIC PROPERTIES INC			24,452.000	103,187.44	
HUFFY CORP COM			5,000.000	0.00	
HUMANA INC			18,727.000	8,373,403.51	
HUNTINGTON BANCSHARES INC/OH			167,931.000	1,810,296.18	
HUNTINGTON INGALLS INDUSTRIES			4,639.000	1,055,836.40	
HURCO COS INC			1,982.000	42,910.30	
HURON CONSULTING GROUP INC			3,713.000	315,270.83	
HYBRID ENERGY HOLDINGS INC			141.000	0.00	
HYGEIA HEALTHCARE HOLDINGS CO HK/06078			282,200.000	1,526,845.83	
HYPERDYNAMICS CORP			406.000	0.00	
HYPERFEED TECHNOLOGIES INC			206.000	0.00	
HYSTER-YALE MATERIALS HANDLING			3,534.000	197,338.56	
HYUNDAI GLOVIS CO LTD			72,300.000	10,847,882.44	
I3 VERTICALS INC			3,800.000	86,868.00	
IBERDROLA SA			1,046,552.000	13,644,369.37	
ICAD INC			1,318.000	2,148.34	
ICF INTERNATIONAL INC			3,694.000	459,496.66	
ICHOR HOLDINGS LTD			3,946.000	147,975.00	
ICON PLC			151,233.000	37,838,496.60	
ICU MEDICAL INC			3,138.000	559,160.22	
IDACORP INC			5.000	513.00	
IDEAYA BIOSCIENCES INC			5,296.000	124,456.00	
IDENTIV INC			369.000	3,103.29	
IDEX CORP			13,969.000	3,006,966.94	
IDEXX LABORATORIES INC			10,736.000	5,391,941.28	
IDNA INC			2,887.000	0.00	
IDORSIA LTD			150,893.000	1,087,866.60	
IDT CORP			5,134.000	132,713.90	
IENTERTAINMENT NETWORK INC			831.000	0.33	
IES HOLDINGS INC			1,639.000	93,226.32	
IGM BIOSCIENCES INC			9,046.000	83,494.58	
IGO CORPORATIONS			26,400.000	0.00	
IHEARTMEDIA INC			17,786.000	64,563.18	
ILLINOIS TOOL WORKS INC			36,412.000	9,108,825.92	
ILLUMINA INC			18,387.000	3,447,378.63	
IMAGEWARE SYSTEMS INC			1,055.000	0.21	
IMAGINON INC			667.000	0.00	
IMAX CORP			6,494.000	110,333.06	
IMEDIA BRANDS INC			342.000	45.14	



Asset Detail

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IMMATICS NV			9,995.000	115,342.30
IMMERSION CORP			8,873.000	62,820.84
IMMUNE PHARMACEUTICALS INC			2.000	0.00
IMMUNEERING CORP			1,407.000	14,266.98
IMMUNIC INC			19,893.000	49,931.43
IMMUNOGEN INC			30,889.000	582,875.43
IMPAC MORTGAGE HOLDINGS INC			521.000	32.82
IMPATH INC COM			18,800.000	82,532.00
IMPERIAL BRANDS PLC			355,600.000	7,859,620.46
IMPINJ INC			3,039.000	272,446.35
INCOMNET INC			300.000	0.00
INCYTE CORP			47,521.000	2,958,182.25
INDEPENDENCE CONTRACT DRILLING			310.000	846.30
INDEPENDENCE REALTY TRUST INC			16,278.000	296,585.16
INDEPENDENT BANK CORP			9,235.000	411,049.85
INDEPENDENT BANK CORP/MI			170.000	2,883.20
INDEPENDENT BANK GROUP INC			9,886.000	341,363.58
INDORAMA VENTURES PCL			2,408,300.000	2,326,449.75
INDUSTRIAL LOGISTICS PROPERTIE			9,864.000	32,551.20
INDYMAC BANCORP INC			25,800.000	0.00
INFINEON TECHNOLOGIES AG			549,328.000	22,645,187.11
INFINITY PHARMACEUTICALS INC			9,918.000	2,087.74
INFORMA PLC			818,951.000	7,558,918.55
INFORMATION SERVICES GROUP INC			3,951.000	21,177.36
INFOSYS LTD ADR			153,672.000	2,469,509.04
ING GROEP NV			666,000.000	8,964,864.83
INGERSOLL RAND INC			61,470.000	4,017,679.20
INGEVITY CORP			7,905.000	459,754.80
INGLES MARKETS INC			5,386.000	445,152.90
INHIBITOR THERAPEUTICS INC			1,225.000	25.73
INHIBRX INC			9,591.000	248,982.36
INMODE LTD			48,851.000	1,824,584.85
INNODATA INC			152,295.000	1,725,502.35
INNOSPEC INC			4,602.000	462,224.88
INNOVATE CORP			1,592.000	2,786.00
INNOVATIVE SOLUTIONS AND SUPPO			922.000	6,610.74
INNOVEX INC/MN			8,343.000	0.00
INNOVIVA INC			25,535.000	325,060.55
INOGEN INC			2,629.000	30,364.95

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INOZYME PHARMA INC			15,069.000	83,934.33
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00
INSEGO CORP			3,524.000	2,268.04
INSIGHT ENTERPRISES INC			9,120.000	1,334,620.80
INSIGNIA SYSTEMS INC			280.000	2,111.20
INSMED INC			23,319.000	492,030.90
INSPERITY INC			7,776.000	925,032.96
INSPIRE MEDICAL SYSTEMS INC			4,663.000	1,513,796.32
INSTALLED BUILDING PRODUCTS IN			4,620.000	647,539.20
INSTEEL INDUSTRIES INC			7,514.000	233,835.68
INSULET CORP			12,238.000	3,528,704.92
INTAPP INC			126,304.000	5,293,400.64
INTEGER HOLDINGS CORP			7,743.000	686,107.23
INTEGRA BANK CORP			2,671.000	0.00
INTEGRAL VISION INC			4,289.000	0.00
INTEL CORP			531,599.000	17,776,670.56
INTELLICHECK INC			158.000	390.26
INTER PARFUMS INC			3,621.000	489,667.83
INTERCEPT PHARMACEUTICALS INC			4,318.000	47,757.08
INTERCONTINENTAL EXCHANGE INC			65,113.000	7,362,978.04
INTERDIGITAL INC			7,444.000	718,718.20
INTEREP NATIONAL RADIO SALES I			3,193.000	0.00
INTERFACE INC			8,830.000	77,615.70
INTERLINK ELECTRONICS INC			979.000	10,915.85
INTERMET CORP			20,500.000	0.00
INTERNATIONAL BANCSHARES CORP			11,715.000	517,803.00
INTERNATIONAL BUSINESS MACHINE			112,386.000	15,038,370.66
INTERNATIONAL FLAVORS & FRAGRA			29,667.000	2,361,196.53
INTERNATIONAL GAME TECHNOLOGY			15,306.000	488,108.34
INTERNATIONAL ISOTOPES INC			831.000	62.33
INTERNATIONAL PAPER CO			71,107.000	2,261,913.67
INTERNATIONAL SEAWAYS INC			9,522.000	364,121.28
INTERNET INITIATIVE JAPAN INC			83,900.000	1,567,592.19
INTERPACE BIOSCIENCES INC			35.000	38.50
INTERPLAY ENTERTAINMENT CORP			12,923.000	0.01
INTERPUBLIC GROUP OF COS INC/T			44,896.000	1,732,087.68
INTERROLL HOLDING AG			4,032.000	12,461,275.36
INTERVISUAL BOOKS INC			5,600.000	0.06
INTEST CORP			4,679.000	122,870.54

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INTEVAC INC			8,579.000	32,171.25	
INTREPID POTASH INC			928.000	21,056.32	
INTRUSION INC			2,468.000	3,010.96	
INTUIT INC			35,318.000	16,182,354.42	
INTUITIVE SURGICAL INC			42,131.000	14,406,274.14	
INUVO INC			1,115.000	247.53	
INVENTRUST PROPERTIES CORP			12,140.000	280,919.60	
INVESCO LTD			53,285.000	895,720.85	
INVESCO MORTGAGE CAPITAL INC			578.000	6,629.66	
INVESCO MTG CAP INC			2,061.000	23,639.67	
INVESTAR HOLDING CORP			10,585.000	128,184.35	
INVESTORS TITLE CO			682.000	96,011.96	
INVITATION HOMES INC			90,373.000	3,108,831.20	
INVIVO THERAPEUTICS HOLDINGS C			1.000	1.36	
ION GEOPHYSICAL CORP			1,556.000	5.14	
IQVIA HOLDINGS INC			21,580.000	4,850,536.60	
IRADIMED CORP			6,504.000	310,500.96	
IRIDEX CORP			8,713.000	18,907.21	
IRIDIUM COMMUNICATIONS INC			20,406.000	1,267,620.72	
IROBOT CORP			5,491.000	248,467.75	
IRON MOUNTAIN INC			33,916.000	1,927,107.12	
IRONWOOD PHARMACEUTICALS INC			42,668.000	453,987.52	
ISHARES CORE S&P MIDCAP ETF			1,222,004.000	319,529,605.92	
ISIGN SOLUTIONS INC			2.000	0.12	
ISRAEL DISCOUNT BANK LTD			2,126,403.000	10,543,342.07	
ISUZU MOTORS LTD			810,900.000	9,762,105.49	
ITC LTD			324,003.000	1,783,598.74	
ITEOS THERAPEUTICS INC			7,548.000	99,935.52	
ITERIS INC			3,468.000	13,733.28	
ITOCHU CORP			192,300.000	7,566,402.85	
ITRON INC			8,263.000	595,762.30	
ITURAN LOCATION AND CONTROL LT			3,800.000	88,692.00	
ITZYOURMALL INC			17.000	0.00	
IVERIC BIO INC			14,251.000	560,634.34	
J & J SNACK FOODS CORP			3,457.000	547,450.52	
J M SMUCKER CO/THE			24,451.000	3,610,679.17	
J SAINSBURY PLC			2,652,600.000	9,071,710.30	
JACK HENRY & ASSOCIATES INC			14,796.000	2,475,814.68	
JACK IN THE BOX INC			4,110.000	400,848.30	



BNY MELLON

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JACKSON FINANCIAL INC			11,394.000	348,770.34
JACO ELECTRONICS INC			1,562.000	0.00
JACOBS SOLUTIONS INC			17,786.000	2,114,577.54
JAKKS PACIFIC INC			1,118.000	22,326.46
JANUX THERAPEUTICS INC			6,830.000	81,072.10
JB HUNT TRANSPORT SERVICES INC			14,582.000	2,639,779.46
JBG SMITH PROPERTIES			20,661.000	310,741.44
JD SPORTS FASHION PLC			968,284.000	1,797,300.68
JD.COM INC ADR			56,437.000	1,926,194.81
JD.COM INC HK/09618			67,366.000	1,138,154.10
JELD-WEN HOLDING INC			12,580.000	220,653.20
JER INVESTORS TRUST INC			786.000	0.08
JOHN B SANFILIPPO & SON INC			1,328.000	155,734.56
JOHN BEAN TECHNOLOGIES CORP			6,148.000	745,752.40
JOHN WILEY & SONS INC			8,994.000	306,065.82
JOHNSON & JOHNSON			318,808.000	52,769,100.16
JOHNSON CONTROLS INTERNATIONAL			96,207.000	6,555,544.98
JOHNSON OUTDOORS INC			3,225.000	198,176.25
JOINT CORP/THE			3,705.000	50,017.50
JONES LANG LASALLE INC			3.000	467.40
JOURNAL REGISTER CO COM			18,400.000	0.00
JPMORGAN CHASE & CO			349,525.000	50,834,916.00
JS GLOBAL LIFESTYLE CO LTD HK/01691			1,116,000.000	589,572.00
JUMBO SA			79,025.000	2,172,650.13
JUNIPER NETWORKS INC			37,401.000	1,171,773.33
JW MAYS INC			283.000	13,252.89
JYSKE BANK A/S			15,817.000	1,201,423.15
KA WANG HOLDING INC			2.000	0.00
KADANT INC			1,895.000	420,879.50
KAGA ELECTRONICS CO LTD			135,800.000	5,985,027.50
KAISER ALUMINUM CORP			2,910.000	208,472.40
KALA PHARMACEUTICALS INC			153.000	2,232.27
KALEIDO BIOSCIENCES INC			9,750.000	0.01
KALVISTA PHARMACEUTICALS INC			18,209.000	163,881.00
KAMAN CORP			5,043.000	122,696.19
KANSAS CITY LIFE INSURANCE CO			1,581.000	36,758.25
KARYOPHARM THERAPEUTICS INC			11,254.000	20,144.66
KASPIEN HOLDINGS INC			297.000	59.40
KATY INDUSTRIES INC			5,499.000	0.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KB FINANCIAL GROUP INC			196,900.000	7,135,412.68
KB HOME			15,883.000	821,309.93
KEEPER TECHNICAL LABORATORY CO			29,500.000	996,021.67
KEI INDUSTRIES LTD			70,686.000	1,995,221.61
KELLOGG CO			59,842.000	4,033,350.80
KELLY SERVICES INC			5,378.000	94,706.58
KEMPER CORP			9,744.000	470,245.44
KENNAMETAL INC			16,763.000	475,901.57
KENNEDY-WILSON HOLDINGS INC			22,208.000	362,656.64
KEROS THERAPEUTICS INC			2,618.000	105,191.24
KERRY GROUP PLC			103,980.000	10,139,462.04
KEURIG DR PEPPER INC			175,943.000	5,501,737.61
KEWAUNEE SCIENTIFIC CORP			521.000	8,070.29
KEYCORP			163,513.000	1,510,860.12
KEYENCE CORP			40,800.000	19,153,006.80
KEYSIGHT TECHNOLOGIES INC			31,768.000	5,319,551.60
KEYSTONE CONS INDS INC			5,800.000	0.00
KEYWORDS STUDIOS PLC			922,081.000	21,218,406.99
KEZAR LIFE SCIENCES INC			9,608.000	23,539.60
KID BRANDS INC			2,768.000	0.00
KIMBALL ELECTRONICS INC			5,194.000	143,510.22
KIMBERLY-CLARK CORP			50,304.000	6,944,970.24
KIMCO REALTY CORP			72,094.000	1,421,693.68
KINAXIS INC			140,000.000	20,027,961.44
KINDER MORGAN INC			358,811.000	6,178,725.42
KINETIK HOLDINGS INC			19,582.000	688,111.48
KINGDEE INTERNATIONAL SOFTWARE HK/00268			638,000.000	853,206.75
KINGFISHER PLC			709,600.000	2,090,281.46
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00
KINSALE CAPITAL GROUP INC			3,702.000	1,385,288.40
KIRBY CORP			10,198.000	784,736.10
KIRKLAND'S INC			2,054.000	5,730.66
KITE REALTY GROUP TRUST			40,018.000	894,002.12
KLA CORP			17,742.000	8,605,224.84
KLX ENERGY SERVICES HOLDINGS I			649.000	6,314.77
KNOWLES CORP			13,961.000	252,135.66
KOBE BUSSAN CO LTD			164,000.000	4,227,792.32
KONA GRILL INC			1,503.000	58.62
KONECRANES OYJ			45,235.000	1,818,598.53

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KONINKLIJKE AHOLD DELHAIZE NV			343,300.000	11,708,129.77
KONTOOR BRANDS INC			7,582.000	319,202.20
KOPIN CORP			12,756.000	27,425.40
KOPPERS HOLDINGS INC			8,132.000	277,301.20
KOREA AEROSPACE INDUSTRIES LTD			34,060.000	1,377,754.56
KOREAN REINSURANCE CO			161,400.000	858,660.63
KORN FERRY			10,717.000	530,920.18
KOSMOS ENERGY LTD			64,724.000	387,696.76
KOSS CORP			3,132.000	11,588.40
KOTAK MAHINDRA BANK LTD			247,410.000	5,568,939.68
KOTOBUKI SPIRITS CO LTD			37,100.000	2,700,328.48
KRAFT HEINZ CO/THE			181,251.000	6,434,410.50
KROGER CO/THE			517,988.000	24,345,436.00
KRONOS BIO INC			6,109.000	10,507.48
KRONOS WORLDWIDE INC			5,090.000	44,435.70
KRUNG THAI BANK PCL			14,281,700.000	7,814,553.21
KRYSTAL BIOTECH INC			3,082.000	361,826.80
KT&G CORP			93,600.000	5,881,744.96
KUBOO INC			208.000	1.25
KULICKE & SOFFA INDUSTRIES INC			12,025.000	714,886.25
KURA ONCOLOGY INC			17,492.000	185,065.36
KURA SUSHI USA INC			89,850.000	8,351,557.50
KVH INDUSTRIES INC			7,996.000	73,083.44
L B FOSTER CO			3,114.000	44,467.92
L3HARRIS TECHNOLOGIES INC			22,033.000	4,313,400.41
LA-Z-BOY INC			9,222.000	264,118.08
LABORATORY CORP OF AMERICA HOL			73,141.000	17,651,117.53
LADDER CAPITAL CORP			27,007.000	293,025.95
LAKE SHORE BANCORP INC			235.000	2,601.45
LAKELAND BANCORP INC			4,882.000	65,369.98
LAKELAND FINANCIAL CORP			4,583.000	222,367.16
LAKELAND INDUSTRIES INC			359.000	5,112.16
LAM RESEARCH CORP			16,305.000	10,481,832.30
LAMB WESTON HOLDINGS INC			22,772.000	2,617,641.40
LANCASTER COLONY CORP			3,863.000	776,810.67
LANDMARK BANCORP INC/MANHATTAN			1,409.000	30,716.20
LANTHEUS HOLDINGS INC			13,202.000	1,107,911.84
LANTRONIX INC			1,239.000	5,216.19
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LARIMAR THERAPEUTICS INC			352.000	1,101.76
LAS VEGAS SANDS CORP			38,220.000	2,216,760.00
LASERSIGHT INC COM NEW			413.000	0.00
LASERTEC CORP			93,100.000	13,897,204.01
LAUREATE EDUCATION INC			19,992.000	241,703.28
LAZARD EMERG MKT EQY-INST			9,684,846.425	159,799,966.01
LAZARD LTD			14,390.000	460,480.00
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	0.00
LCI INDUSTRIES			7,209.000	910,929.24
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	614.40
LECG CORP			659.000	0.00
LEGAL & GENERAL GROUP PLC			2,063,000.000	5,961,613.15
LEIDOS HOLDINGS INC			15,953.000	1,411,521.44
LEMAITRE VASCULAR INC			10,147.000	682,690.16
LEMON TREE HOTELS LTD			1,414,541.000	1,615,657.59
LENDINGCLUB CORP			8,499.000	82,865.25
LENNAR CORP			49,175.000	6,162,119.25
LENOVO GROUP LTD HK/00992			11,298,000.000	11,778,661.68
LENOX GROUP INC COM			6,400.000	0.00
LENSAR INC			1,756.000	7,463.00
LESAKA TECHNOLOGIES INC			6,685.000	25,469.85
LESLIE'S INC			23,830.000	223,763.70
LEXICON PHARMACEUTICALS INC			11,290.000	25,854.10
LG CHEM LTD			4,836.000	2,448,004.04
LGI HOMES INC			55,410.000	7,474,254.90
LGL GROUP INC/THE			808.000	3,846.08
LI NING CO LTD HK/02331			1,897,500.000	10,205,908.82
LIBERTY BROADBAND CORP			6,829.000	547,071.19
LIBERTY ENERGY INC			24,732.000	330,666.84
LIBERTY HOMES INC			1,312.000	0.00
LIBERTY LATIN AMERICA LTD			16,069.000	138,514.78
LIBERTY MEDIA CORP-LIBERTY BRA			20,365.000	806,861.30
LIBERTY TRIPADVISOR HOLDINGS I			11,605.000	7,543.25
LICT CORP			4.000	73,900.00
LIFECORE BIOMEDICAL INC			5,134.000	49,645.78
LIFESTANCE HEALTH GROUP INC			52,842.000	482,447.46
LIFEWAY FOODS INC			2,303.000	15,499.19
LIGAND PHARMACEUTICALS INC			4,527.000	326,396.70

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LIGHT & WONDER INC			16,156.000	1,110,886.56	
LIGHTPATH TECHNOLOGIES INC			618.000	834.30	
LIMONEIRA CO			2,720.000	42,323.20	
LINCOLN EDUCATIONAL SERVICES C			1,850.000	12,469.00	
LINCOLN NATIONAL CORP			17,945.000	462,263.20	
LINDBLAD EXPEDITIONS HOLDINGS			206,517.000	2,246,904.96	
LINDE PLC			60,145.000	22,920,056.60	
LINDSAY CORP			2,051.000	244,766.34	
LINEAGE CELL THERAPEUTICS INC			2,758.000	3,888.78	
LIPID SCIENCES INC			7,118.000	0.00	
LIQUIDITY SERVICES INC			4,814.000	79,431.00	
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	736.61	
LITE-ON TECHNOLOGY CORP			786,000.000	2,612,050.29	
LIVANOVA PLC			9,959.000	512,191.37	
LIVE MICROSYSTEMS INC			117.000	0.01	
LIVE NATION ENTERTAINMENT INC			16,739.000	1,525,090.29	
LIVENT CORP			27,650.000	758,439.50	
LIVERAMP HOLDINGS INC			10,198.000	291,254.88	
LKQ CORP			315,664.000	18,393,741.28	
LL FLOORING HOLDINGS INC			9,917.000	37,982.11	
LOCAWEB SERVICOS DE INTERNET S			494,426.000	880,414.46	
LOCKHEED MARTIN CORP			26,213.000	12,067,940.94	
LOEWS CORP			36,916.000	2,192,072.08	
LOGIC DEVICES INC			306.000	0.00	
LONDON STOCK EXCHANGE GROUP PL			178,171.000	18,950,470.86	
LONZA GROUP AG			31,040.000	18,506,383.50	
LOOKSMART GROUP INC			13.000	78.00	
LOWE'S COS INC			72,257.000	16,308,404.90	
LPL FINANCIAL HOLDINGS INC			1,685.000	366,369.55	
LS STARRETT CO/THE			959.000	10,021.55	
LSB INDUSTRIES INC			6,447.000	63,502.95	
LSI INDUSTRIES INC			4,772.000	59,936.32	
LTC PROPERTIES INC			7,111.000	234,805.22	
LTV CORP			50,656.000	0.00	
LUBYS INC ESCROW			5,279.000	1,055.80	
LUKOIL PJSC ADR			142,900.000	1.43	
LULULEMON ATHLETICA INC			16,457.000	6,228,974.50	
LUMENT FINANCE TRUST INC			100.000	190.00	
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LUMOS PHARMA INC			1,402.000	4,626.60
LUNA INNOVATIONS INC			1,731.000	15,752.10
LVMH MOET HENNESSY LOUIS VUITT			21,510.000	20,252,374.83
LXP INDUSTRIAL TRUST			41,503.000	404,654.25
LYONDELLBASELL INDUSTRIES NV			37,828.000	3,473,745.24
M&T BANK CORP			19,290.000	2,387,330.40
M-TRON INDUSTRIES INC			464.000	5,150.40
M/I HOMES INC			4,178.000	364,279.82
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.00
MACERICH CO/THE			25,998.000	292,997.46
MACOM TECHNOLOGY SOLUTIONS HOL			9,445.000	618,930.85
MACROGENICS INC			9,440.000	50,504.00
MACY'S INC			8,239.000	132,235.95
MADISON SQUARE GARDEN ENTERTAI			4,171.000	140,229.02
MAGELLAN MIDSTREAM PARTNERS LP			329,962.000	20,563,231.84
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTL INC			107,900.000	6,098,500.66
MAGNACHIP SEMICONDUCTOR CORP			3,691.000	41,265.38
MAGNITE INC			11,341.000	154,804.65
MAGNITOGORSK IRON & STEEL WORK GDR			655,803.000	6.56
MAGNOLIA OIL & GAS CORP			29,505.000	616,654.50
MAGYAR BANCORP INC			427.000	4,423.72
MAIDEN HOLDINGS LTD			5,165.000	10,846.50
MAIN STREET CAPITAL CORP			10,812.000	432,804.36
MALIBU BOATS INC			3,736.000	219,153.76
MAMMOTH ENERGY SERVICES INC			2,290.000	11,060.70
MANHATTAN BRIDGE CAPITAL INC			399.000	2,014.95
MANI INC			103,300.000	1,213,213.00
MANNATECH INC			3,424.000	42,628.80
MANNKIND CORP			39,047.000	158,921.29
MAPFRE SA			3,587,200.000	7,118,902.43
MARATHON OIL CORP			126,159.000	2,904,180.18
MARATHON PETROLEUM CORP			67,247.000	7,841,000.20
MARAVAI LIFESCIENCES HOLDINGS			17,239.000	214,280.77
MARCHEX INC			7,915.000	16,779.80
MARCUS CORP/THE			5,110.000	75,781.30
MARINE PRODUCTS CORP			7,518.000	126,753.48
MARKEL GROUP INC			1,026.000	1,419,142.68
MARKETAXESS HOLDINGS INC			6,178.000	1,615,052.76

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MARQETA INC			66,079.000	321,804.73	
MARRIOTT INTERNATIONAL			194,414.000	0.00	
MARRIOTT INTERNATIONAL INC/MD			29,988.000	5,508,495.72	
MARSH & MCLENNAN COS INC			63,217.000	11,889,853.36	
MARTEN TRANSPORT LTD			209,101.000	4,495,671.50	
MARTIN INDS INC DEL			9,400.000	0.00	
MARTIN MARIETTA MATERIALS INC			7,207.000	3,327,399.83	
MARVELL TECHNOLOGY INC			147,069.000	8,791,784.82	
MASCO CORP			36,858.000	2,114,912.04	
MASIMO CORP			37,100.000	6,104,805.00	
MASONITE INTERNATIONAL CORP			5,216.000	534,327.04	
MASTECH DIGITAL INC			1,042.000	10,169.51	
MASTERCARD INC			100,669.000	39,593,117.70	
MATADOR RESOURCES CO			20,173.000	1,055,451.36	
MATCH GROUP INC			32,385.000	1,355,312.25	
MATERION CORP			6,707.000	765,939.40	
MATIV HOLDINGS INC			14,621.000	221,069.52	
MATRIX SERVICE CO			10,596.000	62,410.44	
MATSON INC			9,945.000	773,024.85	
MATTHEWS INTERNATIONAL CORP			7,031.000	299,661.22	
MAUI LAND & PINEAPPLE CO INC			319.000	4,542.56	
MAXCO INC			3,300.000	0.00	
MAXEON SOLAR TECHNOLOGIES LTD			72.000	2,027.52	
MAXIMUS INC			15,503.000	1,310,158.53	
MAXLINEAR INC			11,763.000	371,240.28	
MAXUS TECHNOLOGY CORP COM			94.000	0.00	
MBIA INC			18,518.000	159,995.52	
MCCORMICK & CO INC/MD			40,568.000	3,538,746.64	
MCDONALD'S CORP			88,537.000	26,420,326.17	
MCEWEN MINING INC			5,231.000	37,610.89	
MCGRATH RENTCORP			38,915.000	3,598,859.20	
MCKESSON CORP			15,771.000	6,739,106.01	
MCRAE INDUSTRIES INC			1,018.000	42,674.56	
MDC HOLDINGS INC			11,187.000	523,215.99	
MECKLERMEDIA CORP			970.000	0.00	
MEDALLION FINANCIAL CORP			1,196.000	9,460.36	
MEDICAL STAFFING NETWORK HOLDI			6,387.000	0.00	
MEDICINOVA INC			25,250.000	58,075.00	
MEDIFAST INC			3,750.000	345,600.00	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MEDIS TECHNOLOGIES LTD			7,776.000	0.00
MEDLEY INC			34,300.000	1,267,250.08
MEDPACE HOLDINGS INC			5,553.000	1,333,664.01
MEDTRONIC PLC			173,125.000	15,252,312.50
MEI PHARMA INC			4.400	28.95
MEIRAGTX HOLDINGS PLC			12,779.000	85,874.88
MELEXIS NV			19,889.000	1,950,731.02
MELROSE INDUST PLC ORD GBP0.22857142			1,564,430.000	10,068,004.56
MERCADOLIBRE INC			16,947.000	20,075,416.20
MERCANTILE BANK CORP			5,554.000	153,401.48
MERCEDES-BENZ GROUP AG			250,160.000	20,106,352.34
MERCER INTERNATIONAL INC			6,067.000	48,960.69
MERCK & CO INC			342,542.000	39,525,921.38
MERCK KGAA			53,842.000	8,902,292.81
MERCURY GENERAL CORP			4,184.000	126,649.68
MERCURY SYSTEMS INC			9,418.000	325,768.62
MEREO BIOPHARMA GROUP PLC ADR			377.000	497.64
MERIT MEDICAL SYSTEMS INC			12,515.000	1,046,754.60
MERITAGE HOMES CORP			6,714.000	955,200.78
MERRIMACK PHARMACEUTICALS INC			7,896.000	97,120.80
MERSANA THERAPEUTICS INC			9,623.000	31,659.67
MERUS NV			11,765.000	309,772.45
MESA AIR GROUP INC			29,700.000	0.00
MESA LABORATORIES INC			762.000	97,917.00
META MATERIALS INC			598.000	128.69
META PLATFORMS INC			314,333.000	90,207,284.34
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00
METHODE ELECTRONICS INC			8,023.000	268,930.96
METLIFE INC			83,519.000	4,721,329.07
METRO ONE TELECOMMUNICATIONS I			4,577.000	274.62
METSO OYJ			160,109.000	1,929,328.67
METTLER-TOLEDO INTERNATIONAL I			3,515.000	4,610,414.60
MEXCO ENERGY CORP			114.000	1,369.14
MGE ENERGY INC			8,241.000	651,945.51
MGM RESORTS INTERNATIONAL			208,927.000	9,176,073.84
MGP INGREDIENTS INC			3,223.000	342,540.44
MICRO COMPONENT TECHNOLOGY INC			10,388.000	0.00
MICROBOT MEDICAL INC			2.000	5.44
MICROCHIP TECHNOLOGY INC			74,948.000	6,714,591.32

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MICROLOG CORP			831.000	0.83
MICRON SOLUTIONS INC			1,574.000	2,392.48
MICRON TECHNOLOGY INC			139,953.000	8,832,433.83
MICROSOFT CORP			974,162.000	331,741,127.48
MICROWAVE FILTER CO INC			1,944.000	1,073.09
MID PENN BANCORP INC			955.000	21,086.40
MID-AMERICA APARTMENT COMMUNIT			18,288.000	2,777,215.68
MIDDLESEX WATER CO			6,084.000	490,735.44
MIDLAND STATES BANCORP INC			5.000	99.55
MIDWESTONE FINANCIAL GROUP INC			1,391.000	29,725.67
MILLER INDUSTRIES INC/TN			3,067.000	108,786.49
MILLERKNOLL INC			16,014.000	236,686.92
MIMEDX GROUP INC			13,963.000	92,155.80
MIND TECHNOLOGY INC			1,746.000	1,099.98
MINERALS TECHNOLOGIES INC			7,313.000	421,886.97
MINERVA NEUROSCIENCES INC			410.000	3,747.40
MINTH GROUP LTD HK/00425			226,000.000	620,039.30
MIRUM PHARMACEUTICALS INC			13,354.000	345,467.98
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITEK SYSTEMS INC			352.000	3,815.68
MITRA ADIPERKASA TBK PT			8,873,000.000	1,000,191.18
MITSUBISHI HC CAPITAL INC			1,372,100.000	8,111,940.92
MODEL N INC			6,865.000	242,746.40
MODERNA INC			44,448.000	5,400,432.00
MODINE MANUFACTURING CO			5,103.000	168,501.06
MODIVCARE INC			3,387.000	153,126.27
MOELIS & CO			10,939.000	495,974.26
MOHAWK INDUSTRIES INC			6,147.000	634,124.52
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	0.00
MOLECULAR TEMPLATES INC			9,293.000	4,460.64
MOLINA HEALTHCARE INC			10,248.000	3,087,107.52
MOLSON COORS BEVERAGE CO			42,376.000	2,790,035.84
MONARCH CASINO & RESORT INC			1,528.000	107,647.60
MONARCH CEMENT CO/THE			102.000	11,781.00
MONDELEZ INTERNATIONAL INC			172,195.000	12,559,903.30
MONOGATARI CORP/THE			56,700.000	1,367,139.37
MONOLITHIC POWER SYSTEMS INC			10,570.000	5,710,231.10
MONOTARO CO LTD			611,700.000	7,715,287.19
MONRO INC			6,556.000	266,370.28

Asset Detail

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As Of Date : 6/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MONSTER BEVERAGE CORP			115,983.000	6,662,063.52	
MONTE ROSA THERAPEUTICS INC			12,858.000	88,077.30	
MOODY'S CORP			18,353.000	6,381,705.16	
MOOG INC			4,972.000	539,113.96	
MOORE HANDLEY INC			612.000	0.06	
MORGAN GROUP HOLDING CO			44.000	50.60	
MORGAN STANLEY			162,619.000	13,887,662.60	
MOSAIC CO/THE			61,553.000	2,154,355.00	
MOSSIMO INC			12,487.000	39,334.05	
MOTORCAR PARTS OF AMERICA INC			4,647.000	35,967.78	
MOTOROLA SOLUTIONS INC			22,890.000	6,713,179.20	
MOVADO GROUP INC			3,759.000	100,853.97	
MOVIE GALLERY INC COM			15,125.000	0.00	
MPLX LP			749,340.000	25,432,599.60	
MR COOPER GROUP INC			10,708.000	542,253.12	
MR DIY GROUP M BHD			4,873,900.000	1,660,310.87	
MRC GLOBAL INC			17,513.000	176,355.91	
MSCI INC			9,311.000	4,369,559.19	
MSCI WORLD EX-US INDEX FUND A			32,496,275.618	849,758,824.56	
MSCI WORLD EX-US INDEX FUND B			13,680,356.096	394,469,565.86	
MTU AERO ENGINES AG			63,000.000	16,317,214.20	
MUELLER INDUSTRIES INC			11,243.000	981,289.04	
MUELLER WATER PRODUCTS INC			31,802.000	516,146.46	
MUENCHENER RUECKVERSICHERUNGS-			20,000.000	7,497,352.00	
MULLEN GROUP LTD			529,500.000	6,074,294.35	
MULTIPLAN CORP			63,104.000	133,149.44	
MURPHY OIL CORP			26,448.000	1,012,958.40	
MURPHY USA INC			46,910.000	14,594,170.10	
MYERS INDUSTRIES INC			6,776.000	131,657.68	
MYR GROUP INC			3,097.000	428,438.98	
MYREXIS INC			3,666.000	6.60	
MYRIAD GENETICS INC			19,805.000	459,079.90	
N-VIRO INTERNATIONAL CORP			846.000	0.17	
NABORS INDUSTRIES LTD			1,737.000	161,593.11	
NABORS INDUSTRIES LTD C/WTS 11-JUN-2026 (TO PUR COM)			246.000	2,829.00	
NACCO INDUSTRIES INC			3,829.000	132,713.14	
NANOGEN INC			7,205.000	0.00	
NANOPHASE TECHNOLOGIES CORP			2,437.000	3,363.06	
NAPCO SECURITY TECHNOLOGIES IN			200,164.000	6,935,682.60	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NASB FINANCIAL INC			973.000	29,165.48
NASDAQ INC			39,383.000	1,963,242.55
NATERA INC			13,638.000	663,625.08
NATHAN'S FAMOUS INC			1,559.000	122,443.86
NATIONAL BANK HOLDINGS CORP			6,341.000	184,142.64
NATIONAL BANK OF CANADA			112,890.000	8,420,361.23
NATIONAL BANKSHARES INC			813.000	23,731.47
NATIONAL BEVERAGE CORP			6,489.000	313,743.15
NATIONAL CINEMEDIA INC			7,886.000	2,657.58
NATIONAL HEALTH INVESTORS INC			8,244.000	432,150.48
NATIONAL HEALTHCARE CORP			4,055.000	250,680.10
NATIONAL PRESTO INDUSTRIES INC			1,372.000	100,430.40
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			3,300.000	143,583.00
NATIONAL STORAGE AFFILIATES TR			10,371.000	361,221.93
NATIONAL VISION HOLDINGS INC			12,026.000	292,111.54
NATIONAL WESTERN LIFE GROUP IN			1,088.000	452,129.28
NATURA & CO HOLDING SA			773,700.000	2,689,666.04
NATURAL ALTERNATIVES INTERNATI			1,396.000	10,358.32
NATURAL GAS SERVICES GROUP INC			4,073.000	40,322.70
NATURAL GROCERS BY VITAMIN COT			1,701.000	20,854.26
NATURE'S SUNSHINE PRODUCTS INC			3,460.000	46,883.00
NAUTILUS BIOTECHNOLOGY INC			19,281.000	74,617.47
NAVIDEA BIOPHARMACEUTICALS INC			26.000	2.39
NAVIENT CORP			32,494.000	603,738.52
NAVIGATOR HOLDINGS LTD			12,477.000	162,325.77
NAVIOS MARITIME PARTNERS LP			210.000	4,588.50
NBT BANCORP INC			10,014.000	318,945.90
NCR CORP			19,859.000	500,446.80
NECESSITY RETAIL REIT INC/THE			16,281.000	110,059.56
NELNET INC			6,662.000	642,749.76
NEOENERGIA SA			1,006,200.000	4,432,369.40
NEOGEN CORP			36,182.000	786,958.50
NEOGENOMICS INC			19,859.000	318,736.95
NEOLEUKIN THERAPEUTICS INC			5,758.000	4,779.14
NEOMAGIC CORP			1,790.000	12.89
NEOSE TECHNOLOGIES INC			9,800.000	0.00
NESCO INC COM			5,500.000	0.00
NETAPP INC			41,185.000	3,146,534.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NETBANK INC COM			43,611.000	0.00	
NETEASE INC ADR			6,214.000	600,831.66	
NETEASE INC HK/09999			131,665.000	2,563,877.07	
NETFLIX INC			57,170.000	25,182,813.30	
NETGEAR INC			6,372.000	90,227.52	
NETLIST INC			1,400.000	4,998.00	
NETSCOUT SYSTEMS INC			14,194.000	439,304.30	
NETSOL TECHNOLOGIES INC			5,396.000	12,734.56	
NETWORK-1 TECHNOLOGIES INC			1,480.000	3,418.80	
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	0.00	
NEUROBO PHARMACEUTICALS INC			161.000	70.37	
NEVRO CORP			5,524.000	140,420.08	
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00	
NEW JERSEY RESOURCES CORP			19,774.000	933,332.80	
NEW RELIC INC			8,631.000	564,812.64	
NEW WEI INC			11,600.000	0.00	
NEW YORK MORTGAGE TRUST INC			10,739.000	106,530.88	
NEWELL BRANDS INC			43,825.000	381,277.50	
NEWMARK GROUP INC			22,590.000	140,509.80	
NEWMARKET CORP			1,049.000	421,823.88	
NEWMONT CORP			111,263.000	4,746,479.58	
NEWPARK RESOURCES INC			18,646.000	97,518.58	
NEWS CORP			57,962.000	1,133,263.76	
NEXA RESOURCES SA			21,986.000	106,851.96	
NEXIEN BIOPHARMA INC			50.000	1.63	
NEXPOINT RESIDENTIAL TRUST INC			3,634.000	165,274.32	
NEXPRISE INC			1,644.000	0.16	
NEXT BRIDGE HYDROCARBONS INC			95.000	120.75	
NEXTCURE INC			7,333.000	13,199.40	
NEXTDC LTD			1,526,100.000	12,779,373.69	
NEXTERA ENERGY INC			235,324.000	17,461,040.80	
NEXTERA ENTERPRISES INC			29,140.000	0.03	
NEXTGEN HEALTHCARE INC			12,517.000	203,025.74	
NEXTIER OILFIELD SOLUTIONS INC			29,094.000	260,100.36	
NICE LTD ADR			103,835.000	21,441,927.50	
NICOLET BANKSHARES INC			2,916.000	198,025.56	
NIKE INC			147,478.000	16,277,146.86	
NINE ENERGY SERVICE INC			2,907.000	11,133.81	
NIPPON TELEGRAPH & TELEPHONE C			7,547,500.000	8,903,370.63	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NISOURCE INC			48,039.000	1,313,866.65	
NITCHES INC			1,080.000	1.51	
NKARTA INC			25,537.000	55,926.03	
NL INDUSTRIES INC			8,530.000	47,170.90	
NLIGHT INC			11,910.000	183,652.20	
NMI HOLDINGS INC			12,019.000	310,330.58	
NMT MEDICAL INC			2,641.000	0.00	
NN INC			2,450.000	5,855.50	
NOBILITY HOMES INC			1,624.000	43,848.00	
NOBLE CORP PLC			13,138.000	542,730.78	
NOBLE INTL LTD			5,650.000	0.00	
NOKIA OYJ			1,765,100.000	7,386,114.79	
NOMAD FOODS LTD			29,528.000	517,330.56	
NORD RESOURCES CORP			1,694.000	0.00	
NORDIC AMERICAN TANKERS LTD			17,698.000	64,951.66	
NORDICUS PARTNERS CORP			56.000	36.40	
NORDSON CORP			6,260.000	1,553,606.80	
NORFOLK SOUTHERN CORP			31,185.000	7,071,510.60	
NORTECH SYSTEMS INC			1,451.000	14,031.17	
NORTHEAST BANK			2,167.000	90,298.89	
NORTHEAST COMMUNITY BANCORP IN			2,532.000	37,676.16	
NORTHEAST INDIANA BANCORP INC			605.000	23,304.60	
NORTHERN OIL AND GAS INC			5,578.000	191,436.96	
NORTHERN TECHNOLOGIES INTERNAT			338.000	3,619.98	
NORTHERN TRUST CORP			31,946.000	2,368,476.44	
NORTHFIELD BANCORP INC			15,159.000	166,445.82	
NORTHRIM BANCORP INC			1,652.000	64,973.16	
NORTHROP GRUMMAN CORP			16,601.000	7,566,735.80	
NORTHWEST BIOTHERAPEUTICS INC			80,966.000	45,988.69	
NORTHWEST NATURAL HOLDING CO			7,473.000	321,712.65	
NORTHWEST PIPE CO			5,049.000	152,681.76	
NORTHWESTERN CORP			11,241.000	638,039.16	
NORWEGIAN CRUISE LINE HOLDINGS			49,330.000	1,073,914.10	
NORWOOD FINANCIAL CORP			992.000	29,293.76	
NOVA LTD			2,884.000	338,293.20	
NOVANTA INC			6,994.000	1,287,595.40	
NOVARTIS AG			194,900.000	19,606,550.05	
NOVATEK MICROELECTRONICS CORP			592,000.000	8,106,985.19	
NOVATION COS INC			1,726.000	4.14	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NOVELSTEM INTERNATIONAL CORP			3,839.000	605.41
NOVO NORDISK A/S			295,170.000	47,548,282.87
NOW INC			17,021.000	176,337.56
NRG ENERGY INC			26,776.000	1,001,154.64
NU HOLDINGS LTD/CAYMAN ISLANDS			558,757.000	4,408,592.73
NU SKIN ENTERPRISES INC			12,855.000	426,786.00
NUCOR CORP			41,204.000	6,756,631.92
NUSTAR ENERGY LP			357,234.000	6,122,990.76
NUTROGANICS INC			831.000	0.00
NUVASIVE INC			8,808.000	366,324.72
NV5 GLOBAL INC			2,653.000	293,872.81
NVE CORP			1,914.000	186,500.16
NVIDIA CORP			338,224.000	143,075,516.48
NVR INC			652.000	4,140,604.24
NXP SEMICONDUCTORS NV			30,208.000	6,182,973.44
NXXI INC			11,261.000	0.00
O'REILLY AUTOMOTIVE INC			8,293.000	7,922,302.90
O-I GLASS INC			23,727.000	506,096.91
OAKTREE SPECIALTY LENDING CORP			519.000	10,084.17
OBLONG INC			11.000	15.51
OCCIDENTAL PETROLEUM CORP			96,614.000	5,680,903.20
OCEANEERING INTERNATIONAL INC			17,368.000	324,781.60
OCEANFIRST FINANCIAL CORP			8,890.000	138,861.80
OCONEE FEDERAL FINANCIAL CORP			147.000	2,094.75
OCUPHIRE PHARMA INC			9.000	39.06
ODP CORP/THE			7,334.000	343,377.88
ODYSSEY MARINE EXPLORATION INC			55.000	198.00
OFG BANCORP			10,138.000	264,399.04
OHIO VALLEY BANCORP			1,928.000	46,754.00
OIL STATES INTERNATIONAL INC			7,589.000	56,689.83
OIL-DRI CORP OF AMERICA			3,965.000	233,895.35
OILSANDS QUEST INC			6,899.000	0.00
OLD DOMINION FREIGHT LINE INC			14,339.000	5,301,845.25
OLD POINT FINANCIAL CORP			1,083.000	18,779.22
OLD SECOND BANCORP INC			2,391.000	31,226.46
OLEMA PHARMACEUTICALS INC			20,937.000	189,061.11
OLLIE'S BARGAIN OUTLET HOLDING			9,445.000	547,148.85
OLYMPIC STEEL INC			3,187.000	156,163.00
OMEGA FLEX INC			1,570.000	162,934.60

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OMEGA THERAPEUTICS INC			2,376.000	13,305.60
OMEROS CORP			14,757.000	80,278.08
OMNIAB INC			21,868.000	109,996.04
OMNIAB INC/OLD			3,276.376	946.68
OMNICELL INC			9,384.000	691,319.28
OMNICOM GROUP INC			23,203.000	2,207,765.45
OMTHERA PHARMACEUTICALS			2,956.000	0.00
OMV AG			178,000.000	7,542,650.32
ON SEMICONDUCTOR CORP			67,812.000	6,413,658.96
ONCOCYTE CORP			128.000	29.44
ONCOTELIC THERAPEUTICS INC			10.000	0.22
ONCTERNAL THERAPEUTICS INC			397.000	136.97
ONE GAS INC			15,247.000	1,171,122.07
ONE LIBERTY PROPERTIES INC			8,154.000	165,689.28
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEOK INC			181,195.000	11,183,355.40
ONESPAN INC			11,760.000	174,518.40
ONTO INNOVATION INC			8,954.000	1,042,872.38
ONTRAK INC			4,910.000	2,317.52
OPENLANE INC			24,893.000	378,871.46
OPIANT PHARMACE CONTRA			11,152.000	0.00
OPKO HEALTH INC			87,840.000	190,612.80
OPTICAL CABLE CORP			1,148.000	4,637.92
OPTIMIZERX CORP			5,073.000	72,493.17
OPTION CARE HEALTH INC			27,963.000	908,517.87
ORACLE CORP			191,724.000	22,832,411.16
ORAMED PHARMACEUTICALS INC			3,934.000	14,083.72
ORANGE SA			800,200.000	9,343,040.77
ORASURE TECHNOLOGIES INC			18,659.000	93,481.59
ORBIT INTERNATIONAL CORP			335.000	2,093.75
ORCHID ISLAND CAPITAL INC			1,148.000	11,881.80
ORGANOGENESIS HOLDINGS INC			8,238.000	27,350.16
ORGANON & CO			29,664.000	617,307.84
ORGANOVO HOLDINGS INC			444.000	750.36
ORIC PHARMACEUTICALS INC			6,811.000	52,853.36
ORION ENERGY SYSTEMS INC			2,760.000	4,498.80
ORION GROUP HOLDINGS INC			6,919.000	19,442.39
ORION SA			8,439.000	179,075.58
ORKLA ASA			961,969.000	6,922,804.32

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ORLEANS HOMEBUILDERS INC			2,200.000	0.00
ORMAT TECHNOLOGIES INC			8,365.000	673,047.90
ORTHOFIX MEDICAL INC			13,881.000	250,690.86
ORTHOPEDIATRICS CORP			154,834.000	6,789,470.90
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	0.00
OSI SYSTEMS INC			5,151.000	606,942.33
OTIS WORLDWIDE CORP			65,772.000	5,854,365.72
OTONOMY INC			6,463.000	58.09
OTP BANK NYRT			178,245.000	6,324,032.30
OTTER TAIL CORP			10,166.000	802,707.36
OUTFRONT MEDIA INC			26,411.000	415,180.92
OUTSET MEDICAL INC			106,310.000	2,324,999.70
OVERSEAS SHIPHOLDING GROUP INC			447.000	1,863.99
OVERSTOCK.COM INC			3,074.000	100,120.18
OWENS & MINOR INC			9,933.000	189,124.32
OXFORD INDUSTRIES INC			4,624.000	455,094.08
P&F INDUSTRIES INC			1,933.000	12,177.90
P10 INC			1,271.000	15,252.00
PAB BANKSHARES INC			1,304.000	0.00
PACCAR INC			83,600.000	6,993,140.00
PACIFIC PREMIER BANCORP INC			19,532.000	403,921.76
PACIFICNET INC			245.000	0.00
PACIRA BIOSCIENCES INC			10,737.000	430,231.59
PACKAGED HOME SOLUTIONS INC			13.000	0.00
PACKAGING CORP OF AMERICA			18,970.000	2,507,075.20
PAGSEGURO DIGITAL LTD			43,901.000	414,425.44
PALANTIR TECHNOLOGIES INC			31,815.000	487,723.95
PALM HARBOR HOMES INC			3,688.000	0.00
PALO ALTO NETWORKS INC			35,193.000	8,992,163.43
PAM TRANSPORTATION SERVICES IN			7,496.000	200,667.92
PAPA JOHN'S INTERNATIONAL INC			4,948.000	365,310.84
PAR PACIFIC HOLDINGS INC			4,720.000	125,552.00
PAR TECHNOLOGY CORP			4,642.000	152,861.06
PARADE TECHNOLOGIES LTD			42,000.000	1,449,694.17
PARAGON 28 INC			106,486.000	1,889,061.64
PARAGON TECHNOLOGIES INC			1,800.000	16,524.00
PARAMOUNT GLOBAL			105,915.000	1,685,107.65
PARAMOUNT GROUP INC			33,576.000	148,741.68
PARATEK PHARMACEUTICALS INC			13,601.000	30,058.21

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PARK AEROSPACE CORP			4,662.000	64,335.60	
PARK CITY GROUP INC			805.000	8,066.10	
PARK HOTELS & RESORTS INC			38,967.000	499,556.94	
PARK NATIONAL CORP			2,840.000	290,588.80	
PARK SYSTEMS CORP			7,517.000	1,071,942.11	
PARKER DRILLING CO-CW24 WTS EXP 09/26/2019			110.000	0.00	
PARKER-HANNIFIN CORP			14,920.000	5,819,396.80	
PARKERVISION INC			219.000	19.69	
PARSONS CORP			2,216.000	106,678.24	
PARTNERS GROUP HOLDING AG			28,214.000	26,540,996.37	
PASON SYSTEMS INC			104,500.000	907,390.90	
PATRIA INVESTMENTS LTD			19,891.000	284,441.30	
PATRICK INDUSTRIES INC			4,377.000	350,160.00	
PATRIOT TRANSPORTATION HOLDING			969.000	8,100.84	
PATTERSON COS INC			468,010.000	15,566,012.60	
PATTERSON-UTI ENERGY INC			38,803.000	464,471.91	
PAUL MUELLER CO			124.000	5,230.32	
PAYCHEX INC			41,597.000	4,653,456.39	
PAYCOM SOFTWARE INC			8,761.000	2,814,383.64	
PAYPAL HOLDINGS INC			129,757.000	8,658,684.61	
PBF ENERGY INC			15,719.000	643,535.86	
PC CONNECTION INC			6,425.000	289,767.50	
PCD INC COM			12,400.000	0.00	
PCTEL INC			12,694.000	60,867.73	
PDF SOLUTIONS INC			14,175.000	639,292.50	
PDL BIOPHARMA INC			20,195.000	9,761.90	
PEABODY ENERGY CORP			20,845.000	451,502.70	
PEAPACK-GLADSTONE FINANCIAL CO			5,112.000	138,432.96	
PEBBLEBROOK HOTEL TRUST			23,618.000	329,234.92	
PEGASUS COS INC/THE			36.000	1,800.00	
PEMBINA PIPELINE CORP			30,262.000	951,437.28	
PENN OCTANE CORP			5,906.000	0.00	
PENN TREATY AMERICAN CORP			5,499.000	0.00	
PENNANT GROUP INC/THE			5,258.000	64,568.24	
PENNS WOODS BANCORP INC			1,998.000	50,009.94	
PENNSYLVANIA REAL ESTATE INVES			805.000	474.95	
PENNYMAC FINANCIAL SERVICES IN			6,424.000	451,671.44	
PENSON WORLDWIDE INC			4,020.000	0.00	
PENTAIR PLC			19,183.000	1,239,221.80	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PEOPLES BANCORP INC/OH			6,325.700	167,947.34
PEOPLES BANCORP OF NORTH CAROL			1,512.000	27,563.76
PEOPLES FINANCIAL CORP/MS			715.000	8,615.75
PEOPLES FINANCIAL SERVICES COR			1,004.000	42,931.04
PEPSICO INC			169,947.000	31,477,583.34
PERASO INC			25.000	12.38
PERDOCEO EDUCATION CORP			9,618.000	118,012.86
PERFICIENT INC			7,991.000	665,890.03
PERMA-FIX ENVIRONMENTAL SERVIC			1,474.000	16,184.52
PERMA-PIPE INTERNATIONAL HOLDI			709.000	6,742.59
PERMIAN RESOURCES CORP			36,426.000	399,228.96
PERNOD RICARD SA			57,047.000	12,597,027.26
PERSONALIS INC			7,013.000	13,184.44
PERVASIP CORP			276.000	0.14
PETIQ INC			6,643.000	100,774.31
PETMED EXPRESS INC			4,614.000	63,627.06
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00
PFF BANCORP INC			6,255.000	0.00
PFIZER INC			1,022,876.000	37,519,091.68
PFSWEB INC			337.000	1,523.24
PG&E CORP			274,654.000	4,746,021.12
PGT INNOVATIONS INC			12,961.000	377,813.15
PHARMANETICS INC COM			6,690.000	0.00
PHARMCHEM INC			1,619.000	4,047.50
PHIBRO ANIMAL HEALTH CORP			8,106.000	111,052.20
PHILIP MORRIS INTERNATIONAL IN			180,520.000	17,622,362.40
PHILLIPS 66			73,922.000	7,050,680.36
PHILLIPS EDISON & CO INC			20,846.000	710,431.68
PHOENIX FOOTWEAR GROUP INC			1,137.000	170.44
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOENIX MILLS LTD/THE			99,344.000	1,893,180.63
PHOTRONICS INC			6,684.000	172,380.36
PHX MINERALS INC			8,410.000	26,239.20
PHYSICIANS REALTY TRUST			36,349.000	508,522.51
PICC PROPERTY & CASUALTY CO LT HK/02328			8,182,000.000	9,093,895.31
PIEDMONT LITHIUM INC			1,800.000	103,878.00
PIEDMONT OFFICE REALTY TRUST I			22,787.000	165,661.49
PINEAPPLE ENERGY INC			486.000	665.82
PING AN INSURANCE GROUP CO OF HK/02318			524,500.000	3,336,437.36

Asset Detail

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As Of Date : 6/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PINNACLE WEST CAPITAL CORP			13,172.000	1,072,991.12	
PINTEREST INC			68,538.000	1,873,828.92	
PIONEER BANCORP INC/NY			300.000	2,685.00	
PIONEER NATURAL RESOURCES CO			31,811.000	6,590,602.98	
PIPER SANDLER COS			3,747.000	484,337.22	
PITNEY BOWES INC			28,711.000	101,636.94	
PIXELWORKS INC			1,554.000	2,688.42	
PJT PARTNERS INC			4,090.000	284,827.60	
PLAINS ALL AMERICAN PIPELINE L			1,971,447.000	27,797,402.70	
PLAYA HOTELS & RESORTS NV			311.000	2,531.54	
PLEXUS CORP			5,828.000	572,542.72	
PLUS THERAPEUTICS INC			0.133	0.27	
PLYMOUTH INDUSTRIAL REIT INC			5,165.000	118,898.30	
PMV PHARMACEUTICALS INC			7,914.000	49,541.64	
PNC FINANCIAL SERVICES GROUP I			49,418.000	6,224,197.10	
PNM RESOURCES INC			14,851.000	669,780.10	
POINT BIOPHARMA GLOBAL INC			10,447.000	94,649.82	
POINT BLANK SOLUTIONS INC			5,587.000	0.00	
POINT.360			3,662.000	0.00	
POLARITYTE INC			73.000	5.48	
PONIARD PHARMACEUTICALS INC			80.000	0.00	
POOL CORP			4,540.000	1,700,865.60	
PORTLAND GENERAL ELECTRIC CO			19,606.000	918,148.98	
PORTMAN RIDGE FINANCE CORP			293.000	5,816.05	
POSCO HOLDINGS INC			8,435.000	2,483,801.10	
POTLATCHDELTIC CORP			15,362.000	811,881.70	
POWELL INDUSTRIES INC			4,103.000	248,600.77	
POWER INTEGRATIONS INC			9,782.000	926,061.94	
POWERFLEET INC			1,938.000	5,814.00	
POWERTECH TECHNOLOGY INC			2,246,000.000	7,572,123.50	
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00	
PPG INDUSTRIES INC			30,670.000	4,548,361.00	
PPL CORP			146,905.000	3,887,106.30	
PRA GROUP INC			9,833.000	224,684.05	
PRAXIS PRECISION MEDICINES INC			16,733.000	19,242.95	
PREFERRED BANK/LOS ANGELES CA			3,647.000	200,548.53	
PREFORMED LINE PRODUCTS CO			1,840.000	287,224.00	
PREMIER FINANCIAL CORP			9,537.000	152,782.74	
PREMIER LASER SYS INC CL A COM			15,000.000	0.00	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PRESIDENT CHAIN STORE CORP			171,000.000	1,551,076.44
PRESTIGE CONSUMER HEALTHCARE I			11,711.000	695,984.73
PRICESMART INC			4,036.000	298,906.16
PRIMECARE SYSTEMS INC			1,444.000	0.14
PRIMEENERGY RESOURCES CORP			1,506.000	138,506.82
PRIMIS FINANCIAL CORP			438.000	3,687.96
PRIMORIS SERVICES CORP			5,787.000	176,329.89
PRINCETON NATIONAL BANCORP INC			3,531.000	0.00
PRINCIPAL FINANCIAL GROUP INC			41,151.000	3,120,891.84
PRISM TECHNOLOGIES GROUP INC			294.000	0.03
PRIVIA HEALTH GROUP INC			16,173.000	422,277.03
PRO-DEX INC			5,421.000	103,270.05
PROASSURANCE CORP			13,093.000	197,573.37
PROCEPT BIOROBOTICS CORP			48,017.000	1,697,400.95
PROCTER & GAMBLE CO/THE			281,077.000	42,650,623.98
PROG HOLDINGS INC			13,916.000	446,981.92
PROGRESS SOFTWARE CORP			8,058.000	468,169.80
PROGRESSIVE CORP/THE			113,808.000	15,064,764.96
PROGYNY INC			10,329.000	406,342.86
PROKIDNEY CORP			7,835.000	87,673.65
PROLIANCE INTERNATIONAL INC			4,794.000	0.48
PROLOGIS INC			110,944.000	13,605,062.72
PROPETRO HOLDING CORP			10,461.000	86,198.64
PROQR THERAPEUTICS NV			6,332.000	10,257.84
PROSOFT LEARNING CORP COM			3,150.000	0.00
PROSPECT CAPITAL CORP			50,886.000	315,493.20
PROTAGENIC THERAPEUTICS INC			2.000	4.12
PROTAGONIST THERAPEUTICS INC			5,731.000	158,290.22
PROTALIX BIOTHERAPEUTICS INC			1,818.000	3,636.00
PROTARA THERAPEUTICS INC			2,087.000	4,987.93
PROTHENA CORP PLC			8,129.000	555,048.12
PROTO LABS INC			5,082.000	177,666.72
PROVIDENT FINANCIAL HOLDINGS I			1,623.000	20,969.16
PRUDENTIAL FINANCIAL INC			47,226.000	4,166,277.72
PSYCHEMEDICS CORP			5,258.000	23,976.48
PTC INC			19,389.000	2,759,054.70
PUBLIC SERVICE ENTERPRISE GROU			73,714.000	4,615,233.54
PUBLIC STORAGE			23,517.000	6,864,141.96
PULSE BIOSCIENCES INC			18,338.000	131,850.22



BNY MELLON

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PULTEGROUP INC			25,961.000	2,016,650.48
PURCHASEPRO COM INC COM NEW			44.000	0.00
PURE BIOSCIENCE INC			247.000	27.42
PYXIS TANKERS INC			49.000	185.22
Q2 HOLDINGS INC			60,355.000	1,864,969.50
QC HOLDINGS INC			1,838.000	992.52
QEP CO INC			519.000	6,176.10
QINETIQ GROUP PLC			334,646.000	1,505,249.86
QORVO INC			20,877.000	2,130,080.31
QUAD SYSTEMS CORP			8,400.000	0.00
QUAD/GRAPHICS INC			2,563.000	9,636.88
QUAKER CHEMICAL CORP			3,964.000	772,583.60
QUAKER FABRIC CORP NEW			8,200.000	0.00
QUALCOMM INC			277,980.000	33,090,739.20
QUALITAS CONTROLADORA SAB DE C			242,919.000	1,793,440.65
QUALYS INC			6,229.000	804,599.93
QUANEX BUILDING PRODUCTS CORP			6,350.000	170,497.50
QUANTA SERVICES INC			18,753.000	3,684,026.85
QUANTUM CORP			3,675.000	3,969.00
QUEST DIAGNOSTICS INC			25,944.000	3,646,688.64
QUICKLOGIC CORP			189.000	1,736.91
QUINCE THERAPEUTICS INC			3,525.000	5,305.13
QUINSTREET INC			16,245.000	143,443.35
QUOTIENT TECHNOLOGY INC			10,883.000	41,790.72
R1 RCM INC			19,561.000	360,900.45
RADIAN GROUP INC			33,766.000	853,604.48
RADIOIO INC			9.000	0.00
RADNET INC			10,149.000	331,060.38
RADWARE LTD			6,369.000	123,494.91
RAFAEL HOLDINGS INC			7,231.000	15,112.79
RAIA DROGASIL SA			400,196.000	2,449,790.19
RAINMAKER SYSTEMS INC			1,456.000	0.15
RAIT FINANCIAL TRUST			270.000	0.00
RALPH LAUREN CORP			4,779.000	589,250.70
RAMBUS INC			19,126.000	1,227,315.42
RAPID MICRO BIOSYSTEMS INC			2,832.000	2,832.00
RAPID7 INC			8,634.000	390,947.52
RAPT THERAPEUTICS INC			11,589.000	216,714.30
RASER TECHNOLOGIES INC			6,049.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RAYMOND JAMES FINANCIAL INC			33,370.000	3,462,804.90
RAYTHEON TECHNOLOGIES CORP			180,264.000	17,658,661.44
RBC BEARINGS INC			4,909.000	1,067,560.23
RCM TECHNOLOGIES INC			3,982.000	73,268.80
RE/MAX HOLDINGS INC			5,758.000	110,899.08
READING INTERNATIONAL INC			10,672.000	28,280.80
READY CAPITAL CORP			5,112.000	57,663.36
REALTEK SEMICONDUCTOR CORP			221,000.000	2,749,682.94
REALTY INCOME CORP			107,202.000	6,409,607.58
REATA PHARMACEUTICALS INC			4,505.000	459,329.80
REC LTD			5,086,799.000	10,209,406.72
RECKITT BENCKISER GROUP PLC			168,970.000	12,700,158.96
RECURSION PHARMACEUTICALS INC			26,923.000	201,114.81
RED ROBIN GOURMET BURGERS INC			4,684.000	64,779.72
RED ROCK RESORTS INC			12,127.000	567,301.06
REDWOOD TRUST INC			12,324.000	78,503.88
REGENCY CENTERS CORP			17,896.000	1,105,435.92
REGENERON PHARMACEUTICALS INC			16,627.000	11,947,164.58
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGENXBIO INC			6,279.000	125,517.21
REGIONAL SAB DE CV			594,693.000	4,300,389.25
REGIONS FINANCIAL CORP			189,836.000	3,382,877.52
REGIS CORP			10,479.000	11,631.69
RELIANCE INDUSTRIES LTD			130,003.000	4,041,385.92
RELIANCE STEEL & ALUMINUM CO			4,027.000	1,093,692.93
RELMADA THERAPEUTICS INC			1,777.000	4,371.42
RELX PLC			611,200.000	20,366,457.43
RENASANT CORP			11,468.000	299,658.84
RENASAS ELECTRONICS CORP			625,800.000	11,696,811.16
RENTOKIL INITIAL PLC			1,452,270.000	11,355,012.31
REPARE THERAPEUTICS INC			3,720.000	39,357.60
REPLIMUNE GROUP INC			17,119.000	397,503.18
REPLY SPA			8,750.000	993,764.63
REPUBLIC BANCORP INC/KY			3,081.000	130,942.50
REPUBLIC FIRST BANCORP INC			2,471.000	2,223.90
REPUBLIC SERVICES INC			27,401.000	4,197,011.17
RESEARCH FRONTIERS INC			2,595.000	4,152.00
RESIDEO TECHNOLOGIES INC			24,583.000	434,135.78
RESMED INC			25,393.000	5,548,370.50

Asset Detail

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RESOLUTE FORESTTS INC CONTRA			11,530.000	0.00
RESONA HOLDINGS INC			1,850,400.000	8,837,520.63
RESONATE BLENDS INC			1.000	0.07
RESOURCES CONNECTION INC			8,186.000	128,602.06
RESPIRERX PHARMACEUTICALS INC			3.000	0.00
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	13,388.76
RETAIL OPPORTUNITY INVESTMENTS			24,222.000	327,239.22
RETAIL VALUE INC ESC			4,519.000	456.42
RETRACTABLE TECHNOLOGIES INC			15,030.000	17,284.50
REUNION INDUSTRIES INC			1,969.000	0.39
REVOLVE GROUP INC			12,030.000	197,292.00
REVVITY INC			14,589.000	1,733,027.31
REX AMERICAN RESOURCES CORP			11,566.000	402,612.46
REXEL SA			457,500.000	11,285,385.82
REZOLUTE INC			11,102.000	21,981.96
RF INDUSTRIES LTD			1,644.000	6,822.60
RGC RESOURCES INC			1,676.000	33,570.28
RHEINMETALL AG			6,751.000	1,847,227.52
RHYTHM PHARMACEUTICALS INC			8,640.000	142,473.60
RIBBON COMMUNICATIONS INC			6,762.000	18,865.98
RICHARDSON ELECTRONICS LTD/UNI			337.000	5,560.50
RICHTER GEDEON NYRT			270,600.000	6,664,319.45
RIGEL PHARMACEUTICALS INC			24,606.000	31,741.74
RIGHTMOVE PLC			255,390.000	1,698,778.48
RILEY EXPLORATION PERMIAN INC			29.000	1,035.88
RING ENERGY INC			7,983.000	13,650.93
RINGKJOEBING LANDBOBANK A/S			7,746.000	1,109,433.17
RIO TINTO LTD			121,400.000	9,268,088.58
RITE AID CORP			8,598.000	12,982.98
RLI CORP			7,942.000	1,083,844.74
RLJ LODGING TRUST			33,751.000	346,622.77
RMR GROUP INC/THE			144.000	3,336.48
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35
ROBERT HALF INC			12,532.000	942,657.04
ROCHE HOLDING AG			25,500.000	7,795,506.63
ROCK CREEK PHARMACEUTICALS INC			413.000	0.00
ROCKET PHARMACEUTICALS INC			9,619.000	191,129.53
ROCKWELL AUTOMATION INC			16,924.000	5,575,611.80
ROCKWELL MEDICAL INC			1,057.000	5,771.22



BNY MELLON

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ROCKY BRANDS INC			4,178.000	87,738.00
ROCKY MOUNTAIN CHOCOLATE FACTO			3,788.000	20,493.08
ROGERS CORP			3,387.000	548,456.91
ROHTO PHARMACEUTICAL CO LTD			96,900.000	2,172,850.05
ROLLINS INC			26,936.000	1,153,668.88
ROPER TECHNOLOGIES INC			13,453.000	6,468,202.40
ROSS STORES INC			48,545.000	5,443,350.85
ROWE COS/THE			5,035.000	0.00
ROYAL CARIBBEAN CRUISES LTD			25,578.000	2,653,461.72
ROYALE ENERGY INC			2,193.000	109.65
RPT REALTY			15,988.000	167,074.60
RS GROUP PLC			1,450,000.000	14,013,963.92
RUBICON TECHNOLOGY INC			291.000	418.17
RUSH ENTERPRISES INC			15,670.000	951,795.80
RXSIGHT INC			372,463.000	10,726,934.40
RYANAIR HOLDINGS PLC ADR			102,258.000	11,309,734.80
RYMAN HOSPITALITY PROPERTIES I			9,127.000	848,080.84
S&P GLOBAL INC			38,146.000	15,292,349.94
SABRA HEALTH CARE REIT INC			37,545.000	441,904.65
SAFEGUARD SCIENTIFICS INC			3,314.000	5,468.10
SAFEHOLD INC			4,054.000	96,201.42
SAFETY INSURANCE GROUP INC			2,395.000	171,769.40
SAGA COMMUNICATIONS INC			1,302.000	27,810.72
SAGE THERAPEUTICS INC			11,983.000	563,440.66
SAIA INC			5,106.000	1,748,345.46
SALEM MEDIA GROUP INC			2,472.000	2,367.69
SALESFORCE INC			166,704.000	35,217,887.04
SALLY BEAUTY HOLDINGS INC			26,795.000	330,918.25
SAMPO OYJ			216,089.000	9,694,167.44
SAMSONITE INTERNATIONAL SA HK/01910			619,200.000	1,746,206.26
SAMSUNG ELECTRONICS CO LTD			219,416.000	12,022,796.46
SAMSUNG ELECTRONICS CO LTD GDR			4,537.000	6,288,282.00
SANDRIDGE ENERGY INC			4,502.000	68,655.50
SANDS CHINA LTD HK/01928			373,200.000	1,271,525.92
SANDY SPRING BANCORP INC			4,926.000	111,721.68
SANGAMO THERAPEUTICS INC			20,819.000	27,064.70
SANMINA CORP			12,750.000	768,442.50
SANOFI			129,300.000	13,852,710.66
SANRIO CO LTD			26,300.000	1,122,164.81

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SAP SE			60,910.000	8,315,904.65
SAPIENS INTERNATIONAL CORP NV			9,396.000	249,933.60
SASOL LTD			396,014.000	4,889,788.99
SATCON TECHNOLOGY CORP			1,198.000	0.00
SAUL CENTERS INC			1,916.000	70,566.28
SAVARA INC			7,374.000	23,559.94
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SBA COMMUNICATIONS CORP			12,600.000	2,920,176.00
SBERBANK OF RUSSIA PJSC ADR			167,041.000	1,670.41
SCAN OPTICS			8,600.000	0.00
SCANSOURCE INC			4,477.000	132,340.12
SCB X PCL			1,477,500.000	4,438,125.85
SCHEID VINEYARDS INC			620.000	9,548.00
SCHLOTZSKY'S INC			2,581.000	0.00
SCHLUMBERGER LTD			165,766.000	8,142,425.92
SCHNEIDER ELECTRIC SE			129,230.000	23,469,183.75
SCHNITZER STEEL INDUSTRIES INC			2,830.000	84,871.70
SCHOLAR ROCK HOLDING CORP			15,069.000	113,620.26
SCHOLASTIC CORP			6,691.000	260,212.99
SCHRODINGER INC/UNITED STATES			10,045.000	501,446.40
SCIPLAY CORP			21,991.000	432,782.88
SCO GROUP INC/THE			6,400.000	0.00
SCORPIO TANKERS INC			11,965.000	565,106.95
SCOUT24 SE			36,324.000	2,301,680.43
SCPHARMACEUTICALS INC			11,710.000	119,324.90
SEABOARD CORP			130.000	462,893.60
SEACHANGE INTERNATIONAL INC			269.000	2,197.73
SEACOAST BANKING CORP OF FLORI			10,093.000	223,055.30
SEACOR MARINE HOLDINGS INC			10,352.000	118,323.36
SEAGATE TECHNOLOGY HOLDINGS PL			29,595.000	1,831,042.65
SEAGEN INC			4,659.000	896,671.14
SEALED AIR CORP			16,792.000	671,680.00
SECURE ENERGY SERVICES INC 144A			6,800.000	3,297.64
SECUREWORKS CORP			7,432.000	53,733.36
SECURITY NATIONAL FINANCIAL CO			3,623.000	32,136.01
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.24
SELECT MEDICAL HOLDINGS CORP			24,386.000	776,937.96
SELECTA BIOSCIENCES INC			2,350.000	2,632.00
SELECTIVE INSURANCE GROUP INC			10,771.000	1,033,477.45

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SEMLER SCIENTIFIC INC			4,348.000	113,700.20
SEMPRA			44,679.000	6,504,815.61
SEMTECH CORP			12,217.000	311,044.82
SENECA FOODS CORP			5,026.000	164,249.68
SENSIENT TECHNOLOGIES CORP			8,670.000	616,697.10
SEQUENTIAL BRANDS GROUP INC			12.000	0.00
SERVICE PROPERTIES TRUST			30,005.000	260,743.45
SERVICENOW INC			45,695.000	25,679,219.15
SERVISFIRST BANCSHARES INC			12,217.000	499,919.64
SERVOTRONICS INC			397.000	5,458.75
SFL CORP LTD			19,570.000	182,588.10
SHAKE SHACK INC			4,891.000	380,128.52
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,958,400.000	5,858,965.37
SHARPER IMAGE CORP			2,100.000	0.00
SHATTUCK LABS INC			4,787.000	14,935.44
SHELL PLC			501,600.000	14,938,337.07
SHELLS SEAFOOD RESTAURANTS			44.000	0.00
SHENANDOAH TELECOMMUNICATIONS			8,795.000	170,886.85
SHENZHOU INTERNATIONAL GROUP H HK/02313			247,400.000	2,359,843.55
SHERWIN-WILLIAMS CO/THE			27,293.000	7,246,837.36
SHIFT INC			7,450.000	1,350,210.95
SHINHAN FINANCIAL GROUP CO LTD			128,860.000	3,325,041.33
SHIONOGI & CO LTD			157,500.000	6,614,487.46
SHIZUOKA FINANCIAL GROUP INC			145,700.000	1,047,374.62
SHOE CARNIVAL INC			10,517.000	246,939.16
SHOEI CO LTD			57,500.000	1,057,425.47
SHOLODGE INC			1,650.000	0.00
SHOPIFY INC			202,000.000	13,049,200.00
SHORE BANCSHARES INC			1,263.000	14,600.28
SHRIRAM FINANCE LTD			377,226.000	7,978,942.78
SHUTTERSTOCK INC			3,729.000	181,490.43
SHYFT GROUP INC/THE			3,457.000	76,261.42
SI-BONE INC			376,426.000	10,155,973.48
SIAM GLOBAL HOUSE PCL			2,411,454.000	1,074,629.07
SIEBERT FINANCIAL CORP			8,989.000	22,292.72
SIEGFRIED HOLDING AG			1,901.000	1,570,266.59
SIEMENS AG			65,284.000	10,864,637.71
SIENNA BIOPHARMACEUTICALS INC			1,620.000	0.00
SIENTRA INC			248.000	726.64

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SIERRA BANCORP			931.000	15,799.07
SIFCO INDUSTRIES INC			2,266.000	5,574.36
SIG GROUP AG			750,000.000	20,689,655.17
SIGA TECHNOLOGIES INC			6,480.000	32,724.00
SIGHT RESOURCE CORP			200.000	0.00
SIGMATRON INTERNATIONAL INC			535.000	1,733.40
SIGNATURE BANK/NEW YORK NY			7,182.000	1,508.22
SIGNET JEWELERS LTD			8,682.000	566,587.32
SIKA AG			98,770.000	28,229,462.92
SILERGY CORP			82,000.000	1,013,662.12
SILGAN HOLDINGS INC			10,862.000	509,319.18
SILICOM LTD			4,910.000	180,982.60
SILICON GRAPHICS INC COM			11,800.000	0.00
SILICON LABORATORIES INC			7,836.000	1,236,050.64
SILK ROAD MEDICAL INC			169,962.000	5,522,065.38
SILVERBOW RESOURCES INC			3,066.000	89,281.92
SIMCLAR INC			700.000	0.00
SIMCORP A/S			5,871.000	621,952.57
SIMMONS FIRST NATIONAL CORP			18,100.000	312,225.00
SIMON PROPERTY GROUP INC			42,370.000	4,892,887.60
SIMPLY GOOD FOODS CO/THE			15,920.000	582,512.80
SIMPSON MANUFACTURING CO INC			8,736.000	1,209,936.00
SIMULATIONS PLUS INC			4,718.000	204,430.94
SINCLAIR INC			10,706.000	147,956.92
SINOPHARM GROUP CO LTD HK/01099			2,126,400.000	6,647,883.02
SIRIUSPOINT LTD			13,026.000	117,624.78
SITE CENTERS CORP			22,133.000	292,598.26
SITIME CORP			18,621.000	2,196,719.37
SIXT SE			11,645.000	1,393,705.04
SIXTH STREET SPECIALTY LENDING			9,972.000	186,376.68
SJW GROUP			5,471.000	383,571.81
SK HYNIX INC			25,746.000	2,250,931.34
SK TELECOM CO LTD			184,900.000	6,539,173.06
SKAN GROUP AG			8,059.000	693,615.38
SKF AB			493,300.000	8,567,772.44
SKYLINE CHAMPION CORP			10,019.000	655,743.55
SKYWEST INC			11,159.000	454,394.48
SKYWORKS SOLUTIONS INC			30,574.000	3,384,236.06
SLEEP NUMBER CORP			4,003.000	109,201.84

Asset Detail

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As Of Date : 6/30/2023

Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SLR INVESTMENT CORP			889.000	12,686.03	
SM ENERGY CO			346,774.000	10,968,461.62	
SMART GLOBAL HOLDINGS INC			14,306.000	415,017.06	
SMF ENERGY CORP			441.000	0.00	
SMITH MICRO SOFTWARE INC			636.000	705.96	
SNAP INC			85,558.000	1,013,006.72	
SNAP-ON INC			11,814.000	3,404,676.66	
SOCIETAL CDMO INC			17,937.000	19,730.70	
SOCIONEXT INC			9,500.000	1,371,743.79	
SOCKET MOBILE INC			511.000	746.06	
SOFTECH INC			157.000	0.08	
SOJITZ CORP			499,180.000	10,972,392.61	
SOLAREEDGE TECHNOLOGIES INC			6,553.000	1,763,084.65	
SOLARIS OILFIELD INFRASTRUCTUR			5,220.000	43,482.60	
SOLID BIOSCIENCES INC			333.000	1,744.92	
SOLIGENIX INC			2.000	1.38	
SOLITARIO RESOURCES CORP			40.000	23.00	
SOLUNA HOLDINGS INC			734.000	150.48	
SONIC AUTOMOTIVE INC			9,290.000	442,854.30	
SONIDA SENIOR LIVING INC			538.000	4,691.36	
SONOS INC			16,361.000	267,175.13	
SONOVA HOLDING AG			16,602.000	4,420,272.06	
SOPRA STERIA GROUP SACA			44,000.000	8,775,131.20	
SOTHERLY HOTELS INC			2,675.000	5,055.75	
SOUNDTHINKING INC			4,697.000	102,676.42	
SOUTHERN CO/THE			161,416.000	11,339,474.00	
SOUTHERN FIRST BANCSHARES INC			4,281.000	105,954.75	
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00	
SOUTHERN MISSOURI BANCORP INC			649.000	24,954.05	
SOUTHSIDE BANCSHARES INC			4,718.000	123,422.88	
SOUTHSTATE CORP			10,246.000	674,186.80	
SOUTHWEST AIRLINES CO			69,207.000	2,505,985.47	
SOUTHWEST GAS HOLDINGS INC			11,476.000	730,447.40	
SP PLUS CORP			4,994.000	195,315.34	
SPANISH BROADCASTING SYSTEM IN			375.000	375.00	
SPARTANNASH CO			6,768.000	152,347.68	
SPECTRIS PLC			35,498.000	1,622,437.24	
SPEED COMMERCE INC			303.000	0.03	
SPEEDUS CORP			1,690.000	0.00	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SPERO THERAPEUTICS INC			9,309.000	13,498.05
SPHERE ENTERTAINMENT CO			4,171.000	114,243.69
SPIRE CORP			3,525.000	35.25
SPIRE INC			11,203.000	710,718.32
SPIRIT MTA REIT ESCROW			93,012.000	24,890.01
SPIRIT REALTY CAPITAL INC			131,980.000	5,197,372.40
SPLUNK INC			85,623.000	9,083,744.07
SPOK HOLDINGS INC			13,666.000	181,621.14
SPORT-HALEY HOLDINGS INC			1,950.000	0.00
SPOTIFY TECHNOLOGY SA			14,692.000	2,358,800.60
SPRINKLR INC			180,919.000	2,502,109.77
SPROUT SOCIAL INC			96,130.000	4,437,360.80
SPROUTS FARMERS MARKET INC			24,002.000	881,593.46
SPS COMMERCE INC			8,298.000	1,593,713.88
SPS TECHNOLOGIES INC			6,300.000	0.00
SPX TECHNOLOGIES INC			10,270.000	872,641.90
SRE HOLDINGS CORP			47,600.000	1,258,048.15
SS&C TECHNOLOGIES HOLDINGS INC			4,913.000	297,727.80
SSP GROUP PLC			459,004.000	1,463,555.28
ST JOE CO/THE			6,147.000	297,145.98
STAAR SURGICAL CO			8,558.000	449,894.06
STAG INDUSTRIAL INC			27,472.000	985,695.36
STANDARD BIOTOOLS INC			16,723.000	32,275.39
STANDARD CHARTERED PLC			837,387.000	7,271,299.70
STANDARD MOTOR PRODUCTS INC			4,258.000	159,760.16
STANDEX INTERNATIONAL CORP			3,890.000	550,318.30
STANLEY BLACK & DECKER INC			17,810.000	1,668,975.10
STAR BUFFET INC			762.000	0.00
STAR BULK CARRIERS CORP			19,471.000	344,636.70
STAR HOLDINGS			2,635.000	38,655.45
STAR STRUCK LTD			262.000	0.00
STARBUCKS CORP			140,853.000	13,952,898.18
STATE BANK OF INDIA			342,255.000	2,389,928.52
STATE STREET CORP			53,615.000	3,923,545.70
STATERA BIOPHARMA INC			52.000	1.53
STEEL CONNECT INC			2,432.000	20,380.16
STEEL DYNAMICS INC			28,598.000	3,115,180.14
STEELCASE INC			18,783.000	144,816.93
STEELCLOUD INC			3,106.000	0.00

Asset Detail

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Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
STEIN MART INC			5,642.000	0.00	
STELLAR BANCORP INC			6,684.000	152,996.76	
STEPAN CO			4,652.000	444,545.12	
STEPHAN CO/THE			1,476.000	2,169.72	
STEREOTAXIS INC			644.000	985.32	
STERIS PLC			11,547.000	2,597,844.06	
STERLING INFRASTRUCTURE INC			7,657.000	427,260.60	
STEVEN MADDEN LTD			15,487.000	506,270.03	
STEWART INFORMATION SERVICES C			2,968.000	122,103.52	
STOCK YARDS BANCORP INC			5,945.000	269,724.65	
STOKE THERAPEUTICS INC			13,638.000	144,971.94	
STONECO LTD			42,294.000	538,825.56	
STONERIDGE INC			4,392.000	82,789.20	
STONEX GROUP INC			3,974.000	330,159.92	
STORAGE ENGINE INC COM			1,650.000	0.00	
STRASBAUGH INC			204.000	0.00	
STRATA SKIN SCIENCES INC			48.000	45.60	
STRATASYS LTD			8,823.000	156,696.48	
STRATEGIC EDUCATION INC			4,239.000	287,573.76	
STRATTEC SECURITY CORP			1,544.000	28,100.80	
STRATUS PROPERTIES INC			1,430.000	36,193.30	
STREAMLINE HEALTH SOLUTIONS IN			2,198.000	2,791.46	
STRIDE INC			6,369.000	237,117.87	
STRYKER CORP			42,675.000	13,019,715.75	
STURM RUGER & CO INC			2,675.000	141,668.00	
STYLECLICK INC			3,762.000	0.00	
SUGARMADE INC			80.000	0.01	
SULPHCO INC			2,843.000	0.00	
SUMITOMO MITSUI FINANCIAL GROU			262,500.000	11,185,784.80	
SUMMIT HOTEL PROPERTIES INC			13,295.000	86,550.45	
SUMMIT MATERIALS INC			25,968.000	982,888.80	
SUN COMMUNITIES INC			7,029.000	917,003.34	
SUN COUNTRY AIRLINES HOLDINGS			106,753.000	2,399,807.44	
SUNCOKE ENERGY INC			2,784.000	21,910.08	
SUNCOR ENERGY INC NEW			318,433.000	9,351,450.13	
SUNLINK HEALTH SYSTEMS INC			1,406.000	1,265.40	
SUNSTONE HOTEL INVESTORS INC			41,313.000	418,087.56	
SUPER MICRO COMPUTER INC			7,379.000	1,839,215.75	
SUPERIOR BANCORP			1,987.000	0.00	

Asset Detail

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Acct Base Currency Code : USD
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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SUPERIOR GROUP OF COS INC			4,119.000	38,471.46	
SUPERIOR INDUSTRIES INTERNATIO			7,406.000	26,661.60	
SUPERNUS PHARMACEUTICALS INC			10,400.000	312,624.00	
SURGALIGN HOLDINGS INC			288.000	52.67	
SURGERY PARTNERS INC			11,929.000	536,685.71	
SURMODICS INC			5,168.000	161,810.08	
SUTRO BIOPHARMA INC			3,106.000	14,442.90	
SUZUKI MOTOR CORP			141,900.000	5,106,180.90	
SVB FINANCIAL GROUP			6,762.000	3,501.70	
SWEDBANK AB			579,200.000	9,751,374.42	
SWK HOLDINGS CORP			806.000	13,492.44	
SYMBOLIC LOGIC INC			8,719.000	6,975.20	
SYNAPTICS INC			6,765.000	577,595.70	
SYNCHRONOSS TECHNOLOGIES INC			13,754.000	12,778.84	
SYNCHRONY FINANCIAL			73,712.000	2,500,311.04	
SYNDAX PHARMACEUTICALS INC			12,464.000	260,871.52	
SYNERGY PHARMACEUTICALS INC			19,034.000	0.00	
SYNLOGIC INC			2,246.000	965.78	
SYNOPSIS INC			25,708.000	11,193,520.28	
SYNTHESIS ENERGY SYSTEMS INC			73.000	0.08	
SYPRIS SOLUTIONS INC			3,737.000	7,623.48	
SYSCO CORP			58,927.000	4,372,383.40	
T ROWE PRICE GROUP INC			28,495.000	3,192,009.90	
T-MOBILE US INC			81,420.000	11,309,238.00	
TABULA RASA HEALTHCARE INC			4,025.000	33,206.25	
TACTILE SYSTEMS TECHNOLOGY INC			131,159.000	3,269,793.87	
TAITRON COMPONENTS INC			3,595.000	14,847.35	
TAIWAN SEMICONDUCTOR MANUFACTU			1,522,000.000	28,148,533.49	
TAIWAN SEMICONDUCTOR MANUFACTU ADR			172,728.000	17,431,709.76	
TAKE-TWO INTERACTIVE SOFTWARE			32,198.000	4,738,257.68	
TALANX AG			148,200.000	8,496,609.82	
TALON INTERNATIONAL INC			3,150.000	425.25	
TANDEM DIABETES CARE INC			10,512.000	257,964.48	
TANDY BRANDS ACCESSORIES INC			1,325.000	6.63	
TANGER FACTORY OUTLET CENTERS			14,675.000	323,877.25	
TAPESTRY INC			26,958.000	1,153,802.40	
TARGA RESOURCES CORP			384,752.000	29,279,627.20	
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00	
TARGET CORP			125,557.000	16,560,968.30	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TARRAGON CORP			10,464.000	0.00
TATA CONSULTANCY SERVICES LTD			59,324.000	2,388,001.35
TAYLOR DEVICES INC			1,373.000	35,011.50
TAYLOR MORRISON HOME CORP			23,382.000	1,140,340.14
TCS GROUP HOLDING PLC GDR			65,310.000	1,959.30
TD SYNEX CORP			124,097.000	11,665,118.00
TE CONNECTIVITY LTD			40,139.000	5,625,882.24
TEAM FINANCIAL INC			4,300.000	0.00
TEAM INC			532.000	4,415.60
TECAN GROUP AG			2,233.000	856,609.40
TECHNICAL COMMUNICATIONS CORP			135.000	105.30
TECHNOLOGY SOLUTIONS CO			920.000	0.74
TECHTARGET INC			30,476.000	948,717.88
TECHTRONIC INDUSTRIES CO LTD HK/00669			224,500.000	2,439,345.51
TEEKAY CORP			14,477.000	87,441.08
TEEKAY TANKERS LTD			1,779.000	68,011.17
TEGNA INC			38,677.000	628,114.48
TEJON RANCH CO			7,595.000	130,709.95
TEKNOWLEDGE CORP			2,012.000	0.00
TELA BIO INC			354,832.000	3,594,448.16
TELEDYNE TECHNOLOGIES INC			6,110.000	2,511,882.10
TELEFLEX INC			7,073.000	1,711,878.19
TELEPHONE AND DATA SYSTEMS INC			17,531.000	144,280.13
TELETOUCH COMMUNICATIONS INC			3,106.000	0.00
TELEVIDEO INC/CA			2,143.000	0.00
TELIGENT INC			50.000	0.01
TEMPEST THERAPEUTICS INC			361.000	458.47
TENABLE HOLDINGS INC			17,397.000	757,639.35
TENAYA THERAPEUTICS INC			6,378.000	37,438.86
TENCENT HOLDINGS LTD HK/00700			531,600.000	22,494,265.39
TENNANT CO			3,830.000	310,651.30
TERADYNE INC			28,922.000	3,219,886.26
TEREX CORP			10,611.000	634,856.13
TERRENO REALTY CORP			12,840.000	771,684.00
TERUMO CORP			362,400.000	11,438,535.32
TESLA INC			342,691.000	89,706,223.07
TESSCO TECHNOLOGIES INC			10,682.000	95,603.90
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECHNOLOGIES INC			12,269.000	41,469.22

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As Of Date : 6/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TETRAPHASE PHARMACEUTICALS INC			271.000	0.00
TEXAS CAPITAL BANCSHARES INC			7,048.000	362,972.00
TEXAS INSTRUMENTS INC			111,839.000	20,133,256.78
TEXAS ROADHOUSE INC			12,695.000	1,425,394.60
TEXTAINER GROUP HOLDINGS LTD			3,182.000	125,307.16
TEXTRON INC			37,997.000	2,569,737.11
THERAPEUTICSMD INC			194.000	799.28
THERAVANCE BIOPHARMA INC			9,344.000	96,710.40
THERMO FISHER SCIENTIFIC INC			55,309.000	28,857,470.75
THERMOGENESIS HOLDINGS INC			2.000	2.50
THERMON GROUP HOLDINGS INC			3,687.000	98,074.20
THOMAS GROUP INC			367.000	0.00
THQ INC			896.000	0.00
TIDEWATER INC			9,116.000	505,391.04
TIDEWATER INC NEW WTS EXP 07/31/2023			29.000	6.17
TIGO ENERGY INC			85,181.000	1,580,107.55
TILE SHOP HOLDINGS INC			589.000	3,263.06
TIMBERLAND BANCORP INC/WA			1,775.000	45,404.50
TITAN INTERNATIONAL INC			11,743.000	134,809.64
TITAN MACHINERY INC			2,077.000	61,271.50
TITAN PHARMACEUTICALS INC			9.000	5.83
TJX COS INC/THE			153,957.000	13,054,014.03
TL ADMIN CORP COM			29,100.000	0.00
TONIX PHARMACEUTICALS HOLDING			1.000	1.58
TOOTSIE ROLL INDUSTRIES INC			11,023.000	390,324.43
TOPCON CORP			96,900.000	1,413,257.61
TOPGOLF CALLAWAY BRANDS CORP			15,789.000	313,411.65
TOR MINERALS INTERNATIONAL INC			236.000	521.56
TOROMONT INDUSTRIES LTD			137,901.000	11,341,595.18
TOTALENERGIES SE			194,100.000	11,128,150.91
TOTVS SA			303,393.000	1,893,690.55
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA			12,275.000	285,271.00
TOYO SUISAN KAISHA LTD			40,200.000	1,808,700.90
TPI COMPOSITES INC			6,019.000	62,417.03
TRACTOR SUPPLY CO			24,870.000	5,498,757.00
TRADE DESK INC/THE			10,454.000	807,257.88
TRANE TECHNOLOGIES PLC			32,028.000	6,125,675.28
TRANS-INDUSTRIES INC			1,700.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRANSACT TECHNOLOGIES INC			4,207.000	37,694.72
TRANSCAT INC			3,905.000	333,135.55
TRANSCOASTAL CORP			23.000	0.00
TRANSCONTINENTAL REALTY INVEST			376.000	13,772.88
TRANSDIGM GROUP INC			21,858.000	19,544,767.86
TRANSMEDICS GROUP INC			112,550.000	9,451,949.00
TRANSNET CORP			481.000	0.00
TRANSOCEAN LTD			93,510.000	655,505.10
TRAVEL + LEISURE CO			14,866.000	599,694.44
TRAVELERS COS INC/THE			37,941.000	6,588,834.06
TRAVELZOO			4,657.000	36,743.73
TRAVERE THERAPEUTICS INC			10,178.000	156,334.08
TREACE MEDICAL CONCEPTS INC			369,837.000	9,460,430.46
TREDEGAR CORP			6,976.000	46,529.92
TREEHOUSE FOODS INC			6,537.000	329,334.06
TRI POINTE HOMES INC			22,597.000	742,537.42
TRI-VALLEY CORP			1,094.000	0.00
TRIAD GUARANTY INC			2,231.000	1.56
TRICO BANCSHARES			4,736.000	157,235.20
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRIMAS CORP			9,395.000	258,268.55
TRIMBLE INC			45,756.000	2,422,322.64
TRINITY INDUSTRIES INC			17,880.000	459,694.80
TRINITY PLACE HOLDINGS INC			2,067.000	1,033.50
TRINSEO PLC			9,723.000	123,190.41
TRIO-TECH INTERNATIONAL			682.000	3,280.42
TRIP.COM GROUP LTD ADR			118,370.000	4,142,950.00
TRIP.COM GROUP LTD HK/09961			22,650.000	787,891.44
TRIPADVISOR INC			16,789.000	276,850.61
TRIPLE CROWN MEDIA INC			983.000	0.00
TRITON INTERNATIONAL LTD			12,155.000	1,012,025.30
TRIVENI TURBINE LTD			505,690.000	2,507,298.96
TRONOX HOLDINGS PLC			20,184.000	256,538.64
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00
TRUEBLUE INC			7,454.000	132,010.34
TRUIST FINANCIAL CORP			154,901.000	4,701,245.35
TRUMP ENTMT RESORTS INC COM			7,644.000	0.00
TRUMP HOTELS & CASINO RESORTS INC COM			16,500.000	0.00
TRUSTCO BANK CORP NY			2,619.000	74,929.59

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TRUSTMARK CORP			12,064.000	254,791.68	
TS TECH CO LTD			409,900.000	5,144,487.89	
TSR INC			631.000	4,120.43	
TTEC HOLDINGS INC			3,994.000	135,156.96	
TTM TECHNOLOGIES INC			15,937.000	221,524.30	
TUCOWS INC			1,579.000	43,801.46	
TUESDAY MORNING CORP			141.000	1.84	
TURNING POINT BRANDS INC			239.000	5,738.39	
TURTLE BEACH CORP			498.000	5,801.70	
TUTOR PERINI CORP			5,689.000	40,676.35	
TWIN DISC INC			3,179.000	35,795.54	
TWO HARBORS INVESTMENT CORP			8,431.000	117,022.28	
TWO RIVERS WATER & FARMING CO			199.000	0.34	
TYLER TECHNOLOGIES INC			4,876.000	2,030,707.72	
TYSON FOODS INC			58,700.000	2,996,048.00	
UBER TECHNOLOGIES INC			44,320.000	1,913,294.40	
UBS -CW23 AMOY DIAGNOST WTS EXP 04-AUG-2023			294,831.000	984,735.54	
UBS -CW24 GUANGZHOU KIN WTS EXP 01-MAR-2024			148,113.000	1,538,894.07	
UBS -CW24 JIANGSU HENGL WTS EXP 15-JAN-2024			321,100.000	2,848,157.00	
UBS -CW24 SHENZHEN MIND WTS EXP 15-JAN-2024			47,330.000	1,956,148.90	
UBS -CW24 SKSHU PAINT C WTS EXP 05-FEB-2024			183,987.000	1,657,722.87	
UBS -CW24 WULIANGYE YIB WTS EXP 01-MAR-2024			113,000.000	2,544,760.00	
UBS CW24 FOSHAN HAITIA WTS EXP 31-JUL-2024			240,765.000	1,552,934.25	
UBS CW24 MIDEA GROUP C WTS EXP 14-JUN-2024			305,500.000	2,480,660.00	
UBS CW24 QINGDAO HAIER WTS EXP 31-JUL-2024			183,966.000	1,304,318.94	
UBS GROUP AG			489,200.000	9,894,454.82	
UDR INC			52,326.000	2,247,924.96	
UFP INDUSTRIES INC			12,717.000	1,234,184.85	
UFP TECHNOLOGIES INC			3,634.000	704,450.90	
ULTA BEAUTY INC			9,247.000	4,351,591.97	
ULTIMATE LIFESTYLE CORP			20.000	0.00	
ULTRA CLEAN HOLDINGS INC			11,975.000	460,558.50	
ULTRALIFE CORP			2,640.000	12,777.60	
ULTRAPETROL BAHAMAS LTD			1,582.000	0.16	
UMB FINANCIAL CORP			8,269.000	503,582.10	
UMH PROPERTIES INC			7,885.000	126,002.30	
UNICO AMERICAN CORP			668.000	66.80	
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.00	
UNICREDIT SPA			277,031.000	6,427,151.07	

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNIFI INC			871.000	7,028.97
UNIFIRST CORP/MA			2,920.000	452,629.20
UNIGENE LABORATORIES INC			9,893.000	0.00
UNILEVER PLC ADR			218,525.000	11,391,708.25
UNION BANKSHARES INC/MORRISVIL			6,030.000	138,418.66
UNION PACIFIC CORP			109,821.000	22,471,573.02
UNIQUIRE NV			7,323.000	83,921.58
UNISYS CORP			6,023.000	23,971.54
UNIT CORP WTS EXP 09/03/2027			200.000	0.00
UNITED AIRLINES HOLDINGS INC			38,142.000	2,092,851.54
UNITED AMERICAN HEALTHCARE COR			1,094.000	32.93
UNITED BANCORP INC/OH			448.000	5,349.12
UNITED BANKSHARES INC/WV			17,613.000	522,577.71
UNITED COMMUNITY BANKS INC/GA			14,294.000	357,207.06
UNITED FIRE GROUP INC			5,022.000	113,798.52
UNITED INSURANCE HOLDINGS CORP			4,891.000	21,813.86
UNITED MICROELECTRONICS CORP			5,112,000.000	7,960,699.33
UNITED NATURAL FOODS INC			8,294.000	162,147.70
UNITED OVERSEAS BANK LTD			371,100.000	7,677,836.48
UNITED PARCEL SERVICE INC			155,186.000	27,817,090.50
UNITED RENTALS INC			7,993.000	3,559,842.41
UNITED SECURITY BANCSHARES/FRE			835.000	5,561.10
UNITED STATES LIME & MINERALS			1,303.000	272,183.67
UNITED WESTERN BANCORP INC			2,275.000	0.00
UNITED-GUARDIAN INC			1,567.000	13,350.84
UNITEDHEALTH GROUP INC			145,256.000	69,815,843.84
UNITIL CORP			3,577.000	181,389.67
UNITY BANCORP INC			2,473.000	58,338.07
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL CORP/VA			5,386.000	268,976.84
UNIVERSAL ELECTRONICS INC			3,793.000	36,488.66
UNIVERSAL HEALTH SERVICES INC			14,021.000	2,212,093.17
UNIVERSAL INSURANCE HOLDINGS I			4,621.000	71,302.03
UNIVERSAL LOGISTICS HOLDINGS I			5,273.000	151,915.13
UNIVERSAL MUSIC GROUP NV			496,550.000	11,024,328.61
UNIVERSAL STAINLESS & ALLOY PR			3,300.000	46,233.00
UNIVERSAL TECHNICAL INSTITUTE			3,207.000	22,160.37
UNIVEST FINANCIAL CORP			5,075.000	91,756.00
UPBOUND GROUP INC			8,701.000	270,862.13

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
UPL LTD			166,843.000	1,398,319.68	
UPLAND SOFTWARE INC			2,202.000	7,927.20	
UPSTART HOLDINGS INC			11,150.000	399,281.50	
URANIUM ENERGY CORP			6,932.000	23,568.80	
URBAN EDGE PROPERTIES			20,785.000	320,712.55	
URBAN OUTFITTERS INC			11,374.000	376,820.62	
UROGEN PHARMA LTD			17,794.000	184,167.90	
UROLOGIX INC			2,793.000	0.28	
URSTADT BIDDLE PROPERTIES INC			8,381.000	178,180.06	
US BANCORP			469,971.000	15,527,841.84	
US ENERGY CORP			40.000	56.80	
US GLOBAL INVESTORS INC			1,910.000	5,844.60	
US GOLD CORP			2.000	8.90	
US PHYSICAL THERAPY INC			3,309.000	401,679.51	
US PLASTIC LMBR CORP COM			29,600.000	0.00	
US SILICA HOLDINGS INC			9,441.000	114,519.33	
USANA HEALTH SCIENCES INC			2,200.000	138,688.00	
UTAH MEDICAL PRODUCTS INC			2,943.000	274,287.60	
UTG INC			513.000	15,138.63	
UTSTARCOM HOLDINGS CORP			1,798.000	6,203.10	
V ONE CORP COM			2,000.000	0.00	
V2X INC			4,225.000	209,391.00	
VAALCO ENERGY INC			16,587.000	62,367.12	
VALARIS LTD			10,650.000	670,204.50	
VALENCE TECHNOLOGY INC			14,867.000	0.00	
VALEO			375,991.000	8,052,347.33	
VALERO ENERGY CORP			48,004.000	5,630,869.20	
VALLEY MEDIA INC COM			11,100.000	0.00	
VALMET OYJ			231,200.000	6,427,054.81	
VALUE AMER INC COM			290.000	0.00	
VALUE LINE INC			1,642.000	75,367.80	
VANDA PHARMACEUTICALS INC			9,839.000	64,839.01	
VANGUARD INTERNATIONAL SEMICON			786,000.000	2,220,873.67	
VAREX IMAGING CORP			11,210.000	264,219.70	
VARONIS SYSTEMS INC			15,934.000	424,641.10	
VASO CORP			17,910.000	4,137.21	
VAXCYTE INC			11,511.000	574,859.34	
VBI VACCINES INC			728.000	2,395.12	
VCAMPUS CORP			271.000	0.00	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VECTOR GROUP LTD			12,165.000	155,833.65
VEECO INSTRUMENTS INC			13,104.000	336,510.72
VEEVA SYSTEMS INC			3,475.000	687,111.75
VENTAS INC			73,188.000	3,459,596.76
VERA BRADLEY INC			3,739.000	23,892.21
VERACYTE INC			12,347.000	314,478.09
VERADIGM INC			34,941.000	440,256.60
VERICEL CORP			8,297.000	311,718.29
VERINT SYSTEMS INC			11,768.000	412,586.08
VERIS RESIDENTIAL INC			16,728.000	268,484.40
VERISIGN INC			18,663.000	4,217,278.11
VERISK ANALYTICS INC			23,410.000	5,291,362.30
VERITIV CORP			1,018.000	127,870.98
VERIZON COMMUNICATIONS INC			558,959.000	20,787,685.21
VERRA MOBILITY CORP			527,237.000	10,397,113.64
VERRICA PHARMACEUTICALS INC			7,293.000	42,080.61
VERTEX INC			304,088.000	5,929,716.00
VERTEX PHARMACEUTICALS INC			41,602.000	14,640,159.82
VESTAS WIND SYSTEMS A/S			205,769.000	5,471,012.96
VF CORP			38,421.000	733,456.89
VIAD CORP			4,135.000	111,148.80
VIAPLAY GROUP AB			950,000.000	5,435,456.87
VIATRIS INC			217,464.000	2,170,290.72
VIAVI SOLUTIONS INC			37,548.000	425,418.84
VICI PROPERTIES INC			180,308.000	5,667,080.44
VICON INDUSTRIES INC			2.000	130.00
VICOR CORP			5,720.000	308,880.00
VICTORIA'S SECRET & CO			12,442.000	216,864.06
VICTORY CAPITAL HOLDINGS INC			11,975.000	377,691.50
VIDEO DISPLAY CORP			2,455.000	2,356.80
VIEWCAST.COM INC			6,812.000	1.36
VIEWRAY INC			21,581.000	7,600.82
VIEWTRAN GROUP INC			2,440.000	0.24
VIKING THERAPEUTICS INC			11,180.000	181,227.80
VILLAGE SUPER MARKET INC			1,912.000	43,631.84
VIP INDUSTRIES LTD			261,608.000	1,957,047.37
VIR BIOTECHNOLOGY INC			18,781.000	460,697.93
VIRCO MFG. CORP			4,379.000	18,260.43
VIRIDIAN THERAPEUTICS INC			8,238.000	195,982.02

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
VIRNETX HOLDING CORP			5,183.000	2,410.10	
VIRTU FINANCIAL INC			15,139.000	258,725.51	
VIRTUS INVESTMENT PARTNERS INC			1,145.000	226,103.15	
VISA INC			257,690.000	61,196,221.20	
VISHAY INTERTECHNOLOGY INC			20,206.000	594,056.40	
VISHAY PRECISION GROUP INC			5,589.000	207,631.35	
VISION INC/TOKYO JAPAN			158,300.000	2,013,044.47	
VISTEON CORP			4,932.000	708,284.52	
VISTRA CORP			570,073.000	14,964,416.25	
VITAL ENERGY INC			2,676.000	120,821.40	
VIVARA PARTICIPACOES SA			169,900.000	1,002,001.45	
VL DISSOLUTION CORP COM			1,293.000	0.00	
VMWARE INC			8,042.000	1,155,554.98	
VOC ENERGY TRUST			11,046.000	87,484.32	
VOLVO AB			509,200.000	10,512,771.67	
VOR BIOPHARMA INC			19,087.000	58,978.83	
VOXX INTERNATIONAL CORP			3,993.000	49,832.64	
VOYAGER THERAPEUTICS INC			11,165.000	127,839.25	
VSE CORP			4,547.000	248,675.43	
VULCAN MATERIALS CO			15,474.000	3,488,458.56	
W R BERKLEY CORP			23,353.000	1,390,904.68	
W WORLD CORP			11.000	11.00	
W&T OFFSHORE INC			40,210.000	155,612.70	
WABASH NATIONAL CORP			6,306.000	161,685.84	
WAL-MART DE MEXICO SAB DE CV			1,044,250.000	4,133,648.14	
WALGREENS BOOTS ALLIANCE INC			104,112.000	2,966,150.88	
WALKER & DUNLOP INC			7,669.000	606,541.21	
WALKING CO HOLDINGS INC/THE			3,656.000	0.00	
WALMART INC			179,964.000	28,286,741.52	
WALT DISNEY CO/THE			212,516.000	18,973,428.48	
WANDERPORT CORP			82.000	0.16	
WARNER BROS DISCOVERY INC			257,820.000	3,233,062.80	
WARRIOR MET COAL INC			11,387.000	443,523.65	
WASHINGTON TRUST BANCORP INC			4,084.000	109,492.04	
WASTE MANAGEMENT INC			46,780.000	8,112,587.60	
WATERS CORP			9,807.000	2,613,957.78	
WATERSTONE FINANCIAL INC			4,773.000	69,160.77	
WATTS WATER TECHNOLOGIES INC			5,804.000	1,066,368.92	
WAVE LIFE SCIENCES LTD			7,178.000	26,127.92	

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	800.00
WD-40 CO			2,573.000	485,396.45
WEATHERFORD INTERNATIONAL PLC			11,653.000	773,992.26
WEBCO INDUSTRIES INC			67.000	10,720.00
WEC ENERGY GROUP INC			50,396.000	4,446,943.04
WEGENER CORP			4,812.000	101.05
WEICHAI POWER CO LTD HK/02338			2,876,000.000	4,213,112.84
WEIS MARKETS INC			4,550.000	292,155.50
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			476,794.000	20,349,567.92
WELLTOWER INC			74,138.000	5,997,022.82
WERNER ENTERPRISES INC			8,962.000	395,941.16
WESBANCO INC			14,235.000	364,558.35
WEST BANCORP INC			1,068.000	19,661.88
WEST PHARMACEUTICAL SERVICES I			12,852.000	4,915,504.44
WESTAMERICA BANCORP			5,783.000	221,488.90
WESTELL TECHNOLOGIES INC			1,757.000	2,986.90
WESTERN ASSET MORTGAGE CAPITAL			640.000	5,676.80
WESTERN DIGITAL CORP			58,770.000	2,229,146.10
WESTERN MIDSTREAM PARTNERS LP			857,178.000	22,732,360.56
WESTERN NEW ENGLAND BANCORP IN			8,340.000	48,705.60
WESTERN WTR CO			9,200.000	0.00
WESTINGHOUSE AIR BRAKE TECHNOL			23,594.000	2,587,553.98
WESTMORELAND COAL CO			2,487.000	0.00
WESTROCK CO			29,787.000	865,908.09
WESTWATER RESOURCES INC			1.000	0.82
WESTWOOD HOLDINGS GROUP INC			3,050.000	37,820.00
WET SEAL INC/THE			24,433.000	0.00
WEX INC			81,778.000	14,889,320.46
WEYCO GROUP INC			4,065.000	108,494.85
WEYERHAEUSER CO			106,252.000	3,560,504.52
WH GROUP LTD HK/00288			13,149,500.000	6,963,533.30
WHIRLPOOL CORP			6,369.000	947,643.51
WHITE MOUNTAINS INSURANCE GROU			446.000	619,453.86
WHITESTONE REIT			15,282.000	148,235.40
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			975.000	3,588.00

Asset Detail

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As Of Date : 6/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WILLDAN GROUP INC			2,592.000	49,662.72	
WILLIAMS COS INC/THE			684,291.000	22,328,415.33	
WILLIS LEASE FINANCE CORP			2,723.000	106,550.99	
WILLIS TOWERS WATSON PLC			64,992.000	15,305,616.00	
WILMAR INTERNATIONAL LTD			1,911,400.000	5,366,919.12	
WINDTREE THERAPEUTICS INC			190.000	238.46	
WINGSTOP INC			4,498.000	900,319.68	
WINLAND HOLDINGS CORP			968.000	1,945.68	
WINMARK CORP			1,014.000	337,124.58	
WINNEBAGO INDUSTRIES INC			8,521.000	568,265.49	
WIRELESS TELECOM GROUP INC			6,525.000	13,702.50	
WIRELESS XCESSORIES GROUP INC			1,262.000	0.00	
WISDOMTREE INC			17,139.000	117,573.54	
WIX.COM LTD			8,242.000	644,854.08	
WIZZ AIR HOLDINGS PLC			88,853.000	3,089,545.20	
WORKDAY INC			49,326.000	11,142,250.14	
WORKHORSE GROUP INC			19,430.000	16,935.18	
WORKIVA INC			6,469.000	657,638.54	
WORLD ACCEPTANCE CORP			1,695.000	227,146.95	
WORLD KINECT CORP			11,776.000	243,527.68	
WORLDGATE COMMUNICATIONS			6,943.000	0.00	
WORLDTEX INC			47.000	0.00	
WORTHINGTON INDUSTRIES INC			12,102.000	840,725.94	
WP CAREY INC			16,128.000	1,089,607.68	
WPP PLC			710,476.000	7,437,472.99	
WQN INC			656.000	0.13	
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	373.38	
WSFS FINANCIAL CORP			16,381.000	617,891.32	
WUXI APPTEC CO LTD HK/02359			171,700.000	1,369,375.75	
WUXI BIOLOGICS CAYMAN INC HK/02269			253,000.000	1,212,279.56	
WW GRAINGER INC			8,336.000	6,573,686.24	
WW INTERNATIONAL INC			7,597.000	51,051.84	
WYNN RESORTS LTD			12,043.000	1,271,861.23	
X4 PHARMACEUTICALS INC			8,225.000	15,956.50	
XBIOTECH INC			6,114.000	36,317.16	
XCEL ENERGY INC			84,534.000	5,255,478.78	
XENCOR INC			10,340.000	258,189.80	
XENIA HOTELS & RESORTS INC			20,538.000	252,822.78	
XENON PHARMACEUTICALS INC			7,884.000	303,534.00	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
XOMA CORP			9,539.000	180,191.71
XPEL INC			3,009.000	253,417.98
XPERI INC			6,974.000	91,708.10
XTEP INTERNATIONAL HOLDINGS LT HK/01368			967,000.000	984,694.89
XYLEM INC/NY			36,412.520	4,100,778.00
Y-MABS THERAPEUTICS INC			11,552.000	78,438.08
YAMAHA CORP			153,900.000	5,862,755.39
YELP INC			15,065.000	548,516.65
YIHAI INTERNATIONAL HOLDING LT HK/01579			580,000.000	1,241,916.14
YOKOHAMA RUBBER CO LTD/THE			419,600.000	9,144,774.08
YORK WATER CO/THE			4,264.000	175,975.28
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			4,830,000.000	6,311,308.48
YUM CHINA HOLDINGS INC			43,671.000	2,467,411.50
YUM! BRANDS INC			40,093.000	5,554,885.15
YUMA ENERGY INC			2.000	0.00
YUNHONG CTI LTD			179.000	352.63
ZANETT INC			154.000	0.00
ZAZA ENERGY CORP			342.000	0.00
ZEBRA TECHNOLOGIES CORP			7,102.000	2,100,984.66
ZEDGE INC			1,658.000	3,713.92
ZEON CORP			633,500.000	6,090,207.89
ZIFF DAVIS INC			8,393.000	588,013.58
ZIMMER BIOMET HOLDINGS INC			39,328.000	5,726,156.80
ZION OIL & GAS INC			469.000	30.49
ZIONS BANCORP NA			17,224.000	462,636.64
ZIPLINK INC			21,900.000	6.57
ZIPRECRUITER INC			13,042.000	231,625.92
ZOETIS INC			58,429.000	10,062,058.09
ZOOM VIDEO COMMUNICATIONS INC			10,735.000	728,691.80
ZUMIEZ INC			6,714.000	111,855.24
ZYMEWORKS INC			7,103.000	61,369.92
ZYNERBA PHARMACEUTICALS INC			15,488.000	5,049.09
ZYNEX INC			9,501.000	91,019.58
TOTAL EQUITY			578,014,563.030	11,254,332,653.33
FIXED INCOME SECURITIES				
1011778 BC ULC / NEW RED 144A 3.500% 02/15/2029 DD 11/09/20			2,889,000.000	2,533,727.82
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19			5,059,000.000	4,619,443.41
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20			2,743,000.000	2,347,511.24
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19			2,865,000.000	2,645,213.24

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20			1,629,000.000	1,626,501.11
1375209 BC LTD 144A 9.000% 01/30/2028 DD 09/30/22			123,000.000	123,221.40
510 ASSET BACKED NPL1 A1 144A VAR RT 506/25/2061 DD 06/29/21			371,175.214	341,093.95
510 ASSET BACKED NPL2 A1 144A VAR RT 06/25/2061 DD 08/11/21			893,636.677	808,219.49
888 ACQUISITIONS 7/22 TLB 0.000% 07/08/2028 DD 06/24/22			152,408.020	140,443.99
8TH AVENUE FOOD 9/18 TL			1,299,224.700	1,190,180.77
ABBVIE INC 2.600% 11/21/2024 DD 05/21/20			1,153,000.000	1,106,182.64
ABN AMRO BANK NV 144A 4.750% 07/28/2025 DD 07/28/15			2,411,000.000	2,325,288.95
ABN AMRO BANK NV 144A 4.800% 04/18/2026 DD 04/18/16			1,800,000.000	1,722,041.13
ABU DHABI GOVERNMENT INTE 144A 3.875% 04/16/2050 DD 04/16/20			610,000.000	512,204.80
ACADIA HEALTHCARE CO INC 144A 5.000% 04/15/2029 DD 10/14/20			705,000.000	650,163.58
ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20			1,757,000.000	1,680,306.95
ACAM 2019-FL1 LTD FL1 A 144A VAR RT 11/17/2034 DD 12/17/19			74,368.300	73,624.62
ACCENTCARE 6/21 TL 0.000% 06/20/2026 DD 06/07/21			592,900.000	482,472.38
ACCESS CIG 2/18 2ND LIEN TL 0.000% 02/27/2026 DD 02/02/18			315,000.007	295,051.06
ACCESS CIG 2/18 TL			1,359,078.040	1,343,217.59
ACREC 2021-FL1 LTD FL1 A 144A VAR RT 10/16/2036 DD 10/15/21			3,406,661.491	3,360,310.38
ACRES COMMERCIAL RE FL2 A 144A VAR RT 01/15/2037 DD 12/21/21			6,120,000.000	5,948,149.91
ACRISURE 10/22 INCREMENTAL TL 0.000% 12/31/2025 DD 10/28/22			1,130,023.240	1,132,848.30
ACRISURE 11/21 INCREMENTAL TLB			157,600.000	154,120.19
ADANI PORTS & SPECIAL ECO 144A 3.375% 07/24/2024 DD 07/24/19			1,179,000.000	1,125,846.32
ADAPTHEALTH LLC 144A 4.625% 08/01/2029 DD 01/04/21			378,000.000	301,708.26
ADAPTHEALTH LLC 144A 5.125% 03/01/2030 DD 08/19/21			2,381,000.000	1,928,610.00
ADIANT 4/21 TLB1 0.000% 03/31/2028 DD 03/30/21			571,500.000	571,025.66
ADP 7/22 COV-LITE TLB 0.000% 07/06/2029 DD 06/02/22			648,004.350	645,762.26
ADVANCE AUTO PARTS INC 3.500% 03/15/2032 DD 03/04/22			465,000.000	370,320.30
AECOM 5.125% 03/15/2027 DD 02/21/17			2,780,000.000	2,689,844.60
AEP TEXAS INC 5.400% 06/01/2033 DD 05/24/23			820,000.000	815,440.94
AERCAP IRELAND CAPITAL DAC / A 1.650% 10/29/2024 DD 10/29/21			1,765,000.000	1,658,521.84
AERCAP IRELAND CAPITAL DAC / A 1.750% 10/29/2024 DD 10/29/21			5,172,000.000	4,856,876.04
AERCAP IRELAND CAPITAL DAC / A 3.150% 02/15/2024 DD 09/25/20			3,000,000.000	2,942,752.56
AERCAP IRELAND CAPITAL DAC / A 3.500% 01/15/2025 DD 11/21/17			413,000.000	395,352.44
AERCAP IRELAND CAPITAL DAC / A 4.500% 09/15/2023 DD 07/02/20			349,000.020	347,690.83
AERCAP IRELAND CAPITAL DAC / A 4.875% 01/16/2024 DD 01/16/19			774,000.000	768,529.70
AERCAP IRELAND CAPITAL DAC / A 5.750% 06/06/2028 DD 06/06/23			1,262,000.000	1,250,904.54
AES CORP/THE 144A 3.300% 07/15/2025 DD 05/27/20			7,503,000.000	7,085,488.36
AES CORP/THE 144A 3.950% 07/15/2030 DD 05/27/20			175,000.000	156,907.90
AES CORP/THE 5.450% 06/01/2028 DD 05/17/23			4,305,000.000	4,224,431.02
AETNA INC 6.625% 06/15/2036 DD 06/09/06			245,000.000	268,977.37



Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AFFIRM ASSET SECURITI B A 144A 1.030% 08/17/2026 DD 08/04/21			3,425,000.000	3,331,740.34
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20			787,000.000	749,411.07
AG TTMT ESCROW ISSUER LLC 144A 8.625% 09/30/2027 DD 08/23/22			1,311,000.000	1,343,722.56
AIB GROUP PLC 144A VAR RT 04/10/2025 DD 04/10/19			5,691,000.000	5,560,155.26
AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21			1,463,000.000	1,356,133.70
AIR LEASE CORP 3.000% 09/15/2023 DD 08/15/16			3,750,000.000	3,727,275.00
AIR LEASE CORP 4.250% 02/01/2024 DD 01/23/19			145,000.000	143,460.52
AIRBUS SE REGS 1.625% 06/09/2030			300,000.000	288,397.12
AIRCASTLE LTD 144A 5.250% 08/11/2025 DD 08/11/20			3,162,000.000	3,055,055.79
AIRCASTLE LTD 4.400% 09/25/2023 DD 09/25/18			4,013,000.000	3,992,522.27
AKER BP ASA 144A 2.000% 07/15/2026 DD 06/23/21			2,081,000.000	1,868,334.81
AKZONOBEL SPECIALTY CHEMICALS			2,934,419.240	2,930,751.21
AKZONOBEL SPECIALTY CHEMICALS (STARFRUIT) 3/23			324,000.000	320,623.92
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19			50,000.000	36,508.78
ALBANY MOLECULAR/CURIA GLOBAL 0.000% 08/30/2026 DD 07/16/21			1,672,464.840	1,433,235.47
ALBERTSONS COS INC / SAFE 144A 3.250% 03/15/2026 DD 08/31/20			1,965,000.000	1,813,596.40
ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19			1,059,000.000	1,003,295.86
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19			744,000.000	722,974.56
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19			1,177,000.000	1,196,950.15
ALEXANDER FUNDING TRUST 144A 1.841% 11/15/2023 DD 12/02/20			4,076,000.000	3,986,582.26
ALI GROUP/WELBILT 10/21 (USD) 0.000% 07/30/2029 DD 08/18/21			1,198,865.440	1,197,966.29
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21			1,262,181.530	1,258,394.99
ALLEGHANY CORP 4.900% 09/15/2044 DD 09/09/14			75,000.000	69,662.14
ALLEGRO CLO XI LTD 2A D 144A VAR RT 01/19/2033 DD 01/17/20			1,250,000.000	1,183,513.38
ALLERGAN FUNDING SCS 1.250% 06/01/2024			485,000.000	510,721.10
ALLERGAN FUNDING SCS 2.625% 11/15/2028			400,000.000	398,324.10
ALLIANT HOLDINGS INTERMED 144A 4.250% 10/15/2027 DD 10/15/20			1,243,000.000	1,115,459.43
ALLIANT HOLDINGS INTERMED 144A 5.875% 11/01/2029 DD 11/03/21			1,022,000.000	889,058.24
ALLIANT HOLDINGS INTERMED 144A 6.750% 04/15/2028 DD 02/13/23			2,771,000.000	2,765,039.05
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19			2,800,000.000	2,634,996.00
ALLWYN ENTERTAINMENT FINA 144A 7.875% 04/30/2029 DD 04/28/23			514,000.000	519,916.14
ALLY AUTO RECEIVABLES TRU 4 A4 1.920% 01/15/2025 DD 12/11/19			293,483.120	293,014.75
ALLY FINANCIAL INC 1.450% 10/02/2023 DD 09/18/20			469,000.000	462,697.97
ALLY FINANCIAL INC 3.875% 05/21/2024 DD 05/21/19			1,739,000.000	1,698,424.26
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			4,582,000.000	4,494,657.19
ALLY FINANCIAL INC 5.750% 11/20/2025 DD 11/20/15			3,200,000.000	3,081,255.78
ALLY FINANCIAL INC VAR RT 06/13/2029 DD 06/13/23			375,000.000	370,213.57
ALTICE FRANCE HOLDING SA 144A 10.500% 05/15/2027 DD 11/15/19			1,078,000.000	652,761.34
ALTICE FRANCE HOLDING SA 144A 6.000% 02/15/2028 DD 02/06/20			1,787,000.000	871,146.33



Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALTICE FRANCE SA/FRANCE 144A 5.125% 07/15/2029 DD 04/27/21			1,767,000.000	1,254,346.29
ALTICE FRANCE SA/FRANCE 144A 5.500% 01/15/2028 DD 09/27/19			1,416,000.000	1,069,474.22
ALTICE FRANCE SA/FRANCE 144A 5.500% 10/15/2029 DD 10/06/21			2,193,000.000	1,568,307.06
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18			4,765,000.000	4,104,385.36
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16			85,000.000	59,453.80
AMAYA 6/18 (USD) TL 0.000% 07/21/2026 DD 04/23/18			5,865,407.000	5,860,304.10
AMAYA 7/22 TLB 0.000% 07/22/2028 DD 07/28/22			615,350.000	615,768.44
AMAZON.COM INC 4.550% 12/01/2027 DD 12/01/22			2,945,000.000	2,925,728.18
AMC NETWORKS INC 4.750% 08/01/2025 DD 07/28/17			646,000.000	565,104.00
AMCOR FLEXIBLES NORTH AMERICA 4.000% 05/17/2025 DD 05/17/22			360,000.000	347,984.26
AMENTUM/AECOM MAVERICK 2/22 CO 0.000% 02/10/2029 DD 01/31/22			1,580,040.000	1,540,539.00
AMEREN CORP 2.500% 09/15/2024 DD 09/16/19			506,000.000	484,827.89
AMERICAN AIRLINES INC 144A 11.750% 07/15/2025 DD 06/30/20			1,736,000.000	1,903,494.49
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21			6,241,489.000	6,156,647.82
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21			2,926,604.000	2,842,080.17
AMERICAN AUTO AUCTION/XLERATE 0.000% 12/30/2027 DD 12/30/21			537,248.920	499,641.50
AMERICAN AXLE & MANUFACTURING 6.500% 04/01/2027 DD 10/01/17			686,000.000	650,854.78
AMERICAN AXLE 12/22 TLB 0.000% 12/06/2029 DD 12/02/22			788,654.190	785,696.74
AMERICAN BUILDERS & CONTR 144A 4.000% 01/15/2028 DD 10/31/19			1,636,000.000	1,491,062.50
AMERICAN CREDIT ACCEP 3 A 144A 4.120% 02/13/2026 DD 08/11/22			63,230.121	63,016.91
AMERICAN ELECTRIC POWER CO INC 0.750% 11/01/2023 DD 11/20/20			614,000.000	603,758.57
AMERICAN ELECTRIC POWER CO INC 2.031% 03/15/2024 DD 01/06/22			3,531,000.000	3,430,491.39
AMERICAN ELECTRIC POWER CO INC 5.699% 08/15/2025 DD 06/02/23			2,970,000.000	2,949,922.80
AMERICAN ELECTRIC POWER CO INC 5.750% 11/01/2027 DD 11/02/22			894,000.000	913,085.49
AMERICAN EXPRESS CO 4.900% 02/13/2026 DD 02/16/23			1,605,000.000	1,588,081.86
AMERICAN EXPRESS CO 5.850% 11/05/2027 DD 11/07/22			729,000.000	746,351.06
AMERICAN EXPRESS CO VAR RT 05/01/2026 DD 05/01/23			3,898,000.000	3,849,024.51
AMERICAN EXPRESS CREDIT AC 1 A 4.870% 05/15/2028 DD 06/14/23			869,000.000	864,310.96
AMERICAN EXPRESS CREDIT AC 2 A 3.390% 05/15/2027 DD 05/24/22			8,774,000.000	8,464,638.41
AMERICAN EXPRESS CREDIT AC 2 A 4.800% 05/15/2030 DD 06/14/23			278,000.000	275,118.28
AMERICAN INTERNATIONAL GROUP I 2.500% 06/30/2025 DD 05/11/20			481,000.000	452,943.31
AMERICAN INTERNATIONAL GROUP I 4.375% 06/30/2050 DD 05/11/20			215,000.000	181,271.49
AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15			340,000.000	301,574.86
AMERICAN INTERNATIONAL GROUP I 5.125% 03/27/2033 DD 03/27/23			330,000.000	321,745.24
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			1,179,000.000	1,312,124.81
AMERICAN MUNI PWR-OHIO INC OH 8.084% 02/15/2050 DD 12/21/10			105,000.000	142,027.47
AMERICAN RESIDENTIAL 10/20 COV-LT TLB			730,414.640	720,371.44
AMERICAN TOWER CORP 0.500% 01/15/2028			310,000.000	283,921.50
AMERICAN TOWER CORP 1.500% 01/31/2028 DD 11/20/20			1,113,000.000	933,681.04

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN TOWER CORP 1.600% 04/15/2026 DD 03/29/21			3,569,000.000	3,199,689.02
AMERICAN TOWER CORP 1.950% 05/22/2026			395,000.000	400,685.77
AMERICAN TOWER CORP 3.600% 01/15/2028 DD 12/08/17			3,161,000.000	2,909,568.24
AMERICAN TOWER CORP 3.650% 03/15/2027 DD 04/01/22			2,179,000.000	2,039,502.51
AMERICAN TOWER CORP 5.250% 07/15/2028 DD 05/25/23			1,340,000.000	1,323,654.17
AMERICAN TOWER CORP 5.500% 03/15/2028 DD 03/03/23			2,049,000.000	2,034,000.34
AMERICAN TOWER TRUST #1 144A 5.490% 03/15/2028 DD 03/13/23			810,000.000	810,305.61
AMERICAN TRAFFIC/ATS CONSOLIDA 0.000% 03/19/2028 DD 03/15/21			1,018,346.870	1,018,346.87
AMERICREDIT AUTOMOBILE R 1 A2A 5.840% 10/19/2026 DD 03/15/23			4,720,000.000	4,719,392.54
AMERICREDIT AUTOMOBILE RE 1 A3 0.370% 08/18/2025 DD 03/10/21			270,468.443	268,042.83
AMERICREDIT AUTOMOBILE RE 1 A3 5.620% 11/18/2027 DD 03/15/23			2,845,000.000	2,825,305.77
AMERICREDIT AUTOMOBILE RE 3 A3 0.760% 08/18/2026 DD 11/17/21			524,374.268	506,714.60
AMERICREDIT AUTOMOBILE REC 1 B 5.570% 03/20/2028 DD 03/15/23			1,115,000.000	1,100,234.84
AMERICREDIT AUTOMOBILE REC 1 C 5.800% 12/18/2028 DD 03/15/23			1,095,000.000	1,084,119.97
AMERICREDIT AUTOMOBILE REC 2 B 0.970% 02/18/2026 DD 07/22/20			185,866.143	184,276.88
AMERICREDIT AUTOMOBILE REC 2 C 5.320% 04/18/2028 DD 06/22/22			800,000.000	782,058.40
AMERICREDIT AUTOMOBILE REC 2 D 2.130% 03/18/2026 DD 07/22/20			2,485,000.000	2,353,270.15
AMERIGAS PARTNERS LP / AMERIGA 5.500% 05/20/2025 DD 12/28/16			650,000.000	627,395.54
AMERIPRISE FINANCIAL INC 5.150% 05/15/2033 DD 03/09/23			848,000.000	841,606.82
AMGEN INC 3.150% 02/21/2040 DD 02/21/20			240,000.000	183,252.38
AMGEN INC 5.150% 03/02/2028 DD 03/02/23			3,047,000.000	3,043,430.78
AMGEN INC 5.250% 03/02/2025 DD 03/02/23			1,248,000.000	1,241,232.51
AMGEN INC 5.250% 03/02/2030 DD 03/02/23			605,000.000	605,947.43
AMGEN INC 5.507% 03/02/2026 DD 03/02/23			3,047,000.000	3,039,840.80
AMMC CLO XIII LT 13A A1R2 144A VAR RT 07/24/2029 DD 04/26/21			444,688.334	444,141.46
AMR/AADVANTAGE 3/21 TL 0.000% 04/20/2028 DD 03/08/21			2,946,107.000	3,005,029.14
AMWINS 2/21 TLB 0.000% 02/19/2028 DD 02/08/21			1,001,995.450	991,855.25
ANCESTRY.COM 2/21 COV-LITE TLB 0.000% 12/06/2027 DD 02/25/21			656,568.630	632,564.48
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 12/25/2059 DD 01/01/20			158,839.084	146,183.34
ANGEL OAK MORTGAGE T 6 A1 144A VAR RT 05/25/2065 DD 08/01/20			502,470.979	443,367.28
ANGLO AMERICAN CAPITAL PL 144A 2.875% 03/17/2031 DD 03/17/21			784,000.000	646,346.74
ANGLO AMERICAN CAPITAL PL 144A 4.875% 05/14/2025 DD 05/14/15			913,000.000	893,629.30
AOC/ALIANCYS 1/23 INCREMENTAL 0.000% 10/15/2028 DD 01/24/23			250,000.000	247,605.00
AOC/ALIANCYS 10/21 TL 0.000% 10/15/2028 DD 09/20/21			389,198.190	383,360.22
AON CORP / AON GLOBAL HOLDINGS 2.900% 08/23/2051 DD 08/23/21			215,000.000	139,763.87
APEX GROUP 7/21 (USD) COV-LITE TL			826,436.890	815,073.38
API GROUP 10/21 INCREMENTAL CO 0.000% 10/07/2028 DD 09/29/21			562,855.730	563,294.76
API GROUP/J2 ACQUISITION 10/19			876,473.640	876,964.47
APIDOS CLO XXII 22A A1R 144A VAR RT 04/20/2031 DD 03/12/20			2,443,000.000	2,418,371.43



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
APIDOS CLO XXXI 31A A1R 144A VAR RT 04/15/2031 DD 05/14/21			4,800,000.000	4,731,575.86
APPALACHIAN POWER CO 3.400% 06/01/2025 DD 05/18/15			385,000.000	368,655.43
AQUA FINANCE TRUST 20 A A 144A 1.540% 07/17/2046 DD 10/06/21			2,483,663.980	2,193,228.54
AQUA FINANCE TRUST 20 A A 144A 3.140% 07/16/2040 DD 09/19/19			91,268.295	85,197.83
ARAMARK 6/18 COV-LITE TLB 0.000% 03/11/2025 DD 05/24/18			2,216,923.920	2,209,297.70
ARAMARK 6/23 B6 TL 0.000% 06/14/2030 DD 06/01/23			507,271.360	506,637.27
ARAMARK SERVICES INC 144A 6.375% 05/01/2025 DD 04/27/20			936,000.000	935,062.23
ARBOR REALTY COMMER FL1 A 144A VAR RT 01/15/2037 DD 02/11/22			8,320,000.000	8,181,888.00
ARBOR REALTY COMMER FL2 A 144A VAR RT 05/15/2036 DD 06/10/21			2,270,000.000	2,231,750.50
ARBOR REALTY COMMER FL3 A 144A VAR RT 08/15/2034 DD 09/29/21			3,000,000.000	2,931,450.00
ARBY'S/INSPIRE BRANDS 1/22 TLB 0.000% 12/15/2027 DD 01/20/22			1,301,857.820	1,291,690.31
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20			1,919,000.000	1,670,775.44
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20			1,904,000.000	1,640,962.40
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19			1,035,000.000	967,342.05
ARDAGH METAL PACKAGING FI 144A 3.250% 09/01/2028 DD 03/12/21			1,075,000.000	923,513.25
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21			5,180,000.000	4,102,414.45
ARDAGH METAL PACKAGING FI 144A 6.000% 06/15/2027 DD 06/08/22			2,128,000.000	2,090,561.25
ARDAGH PACKAGING FINANCE 144A 5.250% 04/30/2025 DD 04/08/20			600,000.000	586,821.78
ARDENT HEALTH 8/21 COV-LITE TL 0.000% 08/24/2028 DD 07/27/21			322,649.010	321,519.74
ARES L CLO LTD 50A AR 144A VAR RT 01/15/2032 DD 06/15/21			4,530,000.000	4,482,392.37
ARES LVII CLO LTD 57A ER 144A VAR RT 01/25/2035 DD 12/20/21			1,250,000.000	1,043,419.13
ARISTOCRAT LEISURE 5/22 COV-LI 0.000% 05/24/2029 DD 04/26/22			219,467.000	220,015.67
ARIZONA PUBLIC SERVICE CO 6.350% 12/15/2032 DD 11/08/22			720,000.000	763,358.47
ARROW ELECTRONICS INC 6.125% 03/01/2026 DD 03/01/23			969,000.000	965,331.09
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19			155,553.154	144,637.62
ARTHUR J GALLAGHER & CO 5.500% 03/02/2033 DD 03/02/23			250,000.000	250,191.66
ASBURY AUTOMOTIVE GROUP I 144A 4.625% 11/15/2029 DD 11/19/21			643,000.000	570,765.12
ASBURY AUTOMOTIVE GROUP I 144A 5.000% 02/15/2032 DD 11/19/21			1,909,000.000	1,662,029.24
ASCEND LEARNING 11/21 TLB 0.000% 11/17/2028 DD 11/10/21			1,252,920.010	1,175,201.39
ASCEND LEARNING 12/21 2ND LIEN COV-LITE TL			757,000.000	640,293.31
ASIAN INFRASTRUCTURE INVE REGS 0.200% 12/15/2025			890,000.000	982,573.28
ASP BLADE/OREGON TOOL 10/21 IN 0.000% 10/13/2028 DD 09/28/21			723,931.040	626,410.29
ASP UNIFRAX HOLDINGS INC 144A 5.250% 09/30/2028 DD 09/30/21			658,000.000	475,029.94
ASPEN DENTAL 2/21 COV-LITE TLB 0.000% 12/23/2027 DD 01/26/21			740,134.490	694,801.26
ASPEN DENTAL 6/21 INCREMENTAL 0.000% 12/23/2027 DD 06/11/21			245,625.000	228,942.15
ASSUREDPARTNERS 11/22 TLB4 0.000% 02/13/2027 DD 11/09/22			348,165.020	347,078.74
ASSUREDPARTNERS 2/20 COV-LITE			785,977.970	778,770.56
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20			1,620,000.000	1,402,172.21
ASSUREDPARTNERS INC 144A 7.000% 08/15/2025 DD 08/02/17			1,297,000.000	1,280,775.01

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASURION 1/21 2ND LIEN TLB3 0.000% 01/29/2028 DD 01/25/21			415,000.000	351,973.95
ASURION 1/21 B9 TL 0.000% 07/31/2027 DD 01/25/21			727,273.850	686,873.79
ASURION 12/20 B8 COV-LITE TL 0.000% 12/23/2026 DD 12/10/20			2,396,074.230	2,303,825.37
ASURION 2/23 B11 TLB 0.000% 08/19/2028 DD 02/07/23			239,400.000	227,281.57
ASURION 7/18 B7 COV-LITE TLB			895,338.220	893,887.77
ASURION 7/21 2ND LIEN TLB4 0.000% 01/20/2029 DD 07/07/21			485,000.000	405,581.25
ASURION 8/22 B0 COV LITE TLB			450,149.360	425,530.69
AT&T INC 5.400% 02/15/2034 DD 06/02/23			2,259,000.000	2,261,406.56
ATHENAHEALTH 2/22 COV-LITE DEL 0.000% 02/15/2029 DD 01/14/22			229,130.430	220,251.62
ATHENAHEALTH 2/22 COV-LITE TLB 0.000% 02/15/2029 DD 01/14/22			1,860,460.830	1,788,367.97
ATHENAHEALTH GROUP INC 144A 6.500% 02/15/2030 DD 02/15/22			2,658,000.000	2,237,162.59
ATHENE GLOBAL FUNDING 144A 2.673% 06/07/2031 DD 06/07/21			430,000.000	333,582.45
ATI INC 4.875% 10/01/2029 DD 09/14/21			456,000.000	410,485.96
ATI INC 5.125% 10/01/2031 DD 09/14/21			1,921,000.000	1,711,766.26
ATKORE 5/21 TL 0.000% 05/26/2028 DD 05/10/21			453,195.000	451,495.52
ATLANTIC AVIATION 7/22 INCREME 0.000% 09/22/2028 DD 07/13/22			702,235.590	697,846.62
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 12/15/2036 DD 12/29/17			6,800,000.000	6,559,885.88
AUSTRALIA & NEW ZEALAND B 144A 4.400% 05/19/2026 DD 05/19/16			3,222,000.000	3,057,312.88
AUSTRALIA & NEW ZEALAND B 144A 4.500% 03/19/2024 DD 03/19/14			248,000.000	244,893.60
AUSTRALIA GOVERNMENT BOND REGS 0.500% 09/21/2026			865,000.000	515,098.65
AUTHENTIC BRANDS 3/23 COV-LITE 0.000% 12/21/2028 DD 02/21/23			585,000.000	582,660.00
AVANTOR 7/21 B5 COV-LITE TLB 0.000% 11/08/2027 DD 07/07/21			485,997.100	485,457.64
AVANTOR FUNDING INC 144A 3.875% 11/01/2029 DD 10/26/21			2,356,000.000	2,062,518.50
AVANTOR FUNDING INC 144A 4.625% 07/15/2028 DD 07/17/20			1,797,000.000	1,666,144.62
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	787,000.21
AVIATION CAPITAL GROUP LL 144A 1.950% 01/30/2026 DD 01/15/21			2,925,000.000	2,604,476.28
AVIATION CAPITAL GROUP LL 144A 5.500% 12/15/2024 DD 07/10/20			1,200,000.000	1,174,392.50
AVIATION CAPITAL GROUP LL 144A 6.250% 04/15/2028 DD 04/03/23			1,213,000.000	1,209,568.54
AVIENT CORP 144A 7.125% 08/01/2030 DD 08/10/22			1,242,000.000	1,252,965.62
AVIS BUDGET CAR RENTAL 3/22 TL 0.000% 03/15/2029 DD 03/07/22			501,949.200	502,365.81
AVIS BUDGET RENTAL C 2A A 144A 4.000% 03/20/2025 DD 10/25/18			1,115,000.000	1,104,337.37
AVNET INC 6.250% 03/15/2028 DD 03/09/23			695,000.000	701,397.57
AVOLON 6/23 B6 COV-LITE TLB 0.000% 06/09/2028 DD 06/06/23			550,545.960	549,857.77
AVOLON HOLDINGS FUNDING L 144A 2.125% 02/21/2026 DD 01/21/21			917,000.000	813,995.57
AVOLON HOLDINGS FUNDING L 144A 2.750% 02/21/2028 DD 01/21/21			416,000.000	350,352.59
AVOLON HOLDINGS FUNDING L 144A 4.250% 04/15/2026 DD 11/23/20			3,397,000.000	3,163,578.44
AVOLON HOLDINGS FUNDING L 144A 5.125% 10/01/2023 DD 09/17/18			2,650,000.000	2,639,256.66
AVOLON HOLDINGS FUNDING L 144A 5.250% 05/15/2024 DD 03/01/19			2,278,000.000	2,238,147.71
AVOLON HOLDINGS FUNDING L 144A 5.500% 01/15/2026 DD 09/29/20			1,271,000.000	1,230,580.22



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AVOLON HOLDINGS FUNDING L 144A 6.375% 05/04/2028 DD 05/04/23			1,331,000.000	1,316,272.87
AXALTA COATING SYSTEMS LL 144A 3.375% 02/15/2029 DD 11/24/20			1,130,000.000	961,912.50
AXALTA COATING SYSTEMS LL 144A 4.750% 06/15/2027 DD 06/15/20			1,638,000.000	1,543,893.23
AZZ 5/22 COV-LITE TLB 0.000% 05/06/2029 DD 04/26/22			485,000.000	484,849.65
BA CREDIT CARD TRUST A1 A1 0.340% 05/15/2026 DD 12/17/20			589,000.000	575,277.53
BA CREDIT CARD TRUST A1 A1 4.790% 05/15/2028 DD 06/16/23			969,000.000	961,735.41
BA CREDIT CARD TRUST A2 A2 5.000% 04/15/2028 DD 11/23/22			4,225,000.000	4,202,762.13
BAFFINLAND IRON MINES COR 144A 8.750% 07/15/2026 DD 06/27/18			2,202,000.000	2,108,572.37
BAIN CAPITAL CREDI 1A A1R 144A VAR RT 07/20/2030 DD 05/20/21			4,372,508.773	4,339,944.04
BAIN CAPITAL CREDIT 5A A1 144A VAR RT 01/20/2032 DD 12/29/20			3,310,000.000	3,280,558.11
BALL CORP 2.875% 08/15/2030 DD 08/13/20			2,085,000.000	1,727,458.36
BALL CORP 5.250% 07/01/2025 DD 06/25/15			750,000.000	740,426.32
BALL CORP 6.000% 06/15/2029 DD 05/11/23			1,627,000.000	1,614,797.50
BALL CORP 6.875% 03/15/2028 DD 11/25/22			1,100,000.000	1,121,873.50
BALLYROCK CLO 2019 1A A1R 144A VAR RT 07/15/2032 DD 07/15/21			4,210,000.000	4,133,460.98
BAMLL COMMERCIAL M DSNY A 144A VAR RT 09/15/2034 DD 11/06/18			910,000.000	903,977.98
BANK OF AMERICA CORP 3.950% 04/21/2025 DD 04/21/15			6,639,000.000	6,428,646.34
BANK OF AMERICA CORP VAR RT 02/04/2025 DD 02/04/22			550,000.000	535,805.44
BANK OF AMERICA CORP VAR RT 02/04/2033 DD 02/04/22			85,000.000	70,824.28
BANK OF AMERICA CORP VAR RT 02/13/2026 DD 02/13/20			530,000.000	496,261.26
BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18			1,005,000.000	940,491.02
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21			6,069,000.000	5,459,797.43
BANK OF AMERICA CORP VAR RT 03/20/2051 DD 03/20/20			80,000.000	66,231.52
BANK OF AMERICA CORP VAR RT 04/02/2026 DD 03/22/22			6,348,000.000	6,083,945.80
BANK OF AMERICA CORP VAR RT 04/22/2032 DD 04/22/21			850,000.000	703,759.71
BANK OF AMERICA CORP VAR RT 04/25/2025 DD 04/27/22			2,619,000.000	2,566,947.69
BANK OF AMERICA CORP VAR RT 04/25/2029 DD 04/25/23			1,675,000.000	1,656,220.17
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20			819,000.000	687,467.21
BANK OF AMERICA CORP VAR RT 06/14/2024 DD 06/14/21			3,101,000.000	3,096,358.80
BANK OF AMERICA CORP VAR RT 06/19/2026 DD 06/19/20			60,000.000	54,952.67
BANK OF AMERICA CORP VAR RT 07/21/2032 DD 07/21/21			1,464,000.000	1,170,395.27
BANK OF AMERICA CORP VAR RT 07/22/2027 DD 04/22/21			1,239,000.000	1,104,897.10
BANK OF AMERICA CORP VAR RT 07/22/2028 DD 07/22/22			3,938,000.000	3,860,783.62
BANK OF AMERICA CORP VAR RT 07/23/2024 DD 07/23/18			4,551,000.000	4,545,402.68
BANK OF AMERICA CORP VAR RT 09/25/2025 DD 09/25/20			814,000.000	764,732.37
BANK OF AMERICA CORP VAR RT 10/01/2025 DD 09/18/17			226,000.000	217,369.92
BANK OF AMERICA CORP VAR RT 10/22/2025 DD 10/22/19			3,015,000.000	2,878,100.61
BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20			1,120,000.000	1,007,581.74
BANK OF IRELAND GROUP PLC 144A 4.500% 11/25/2023 DD 09/25/18			309,000.000	305,935.09

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BANK OF IRELAND GROUP PLC 144A VAR RT 09/16/2026 DD 09/16/22			1,104,000.000	1,095,301.16
BANK OF IRELAND GROUP PLC 144A VAR RT 09/30/2027 DD 09/30/21			2,123,000.000	1,835,091.48
BANK OF MONTREAL 3.700% 06/07/2025 DD 06/07/22			2,343,000.000	2,261,449.42
BANK OF MONTREAL 4.250% 09/14/2024 DD 09/14/22			3,138,000.000	3,075,968.61
BANK OF MONTREAL 5.200% 12/12/2024 DD 01/12/23			2,280,000.000	2,260,647.04
BANK OF MONTREAL 5.300% 06/05/2026 DD 06/05/23			2,468,000.000	2,461,414.88
BANK OF MONTREAL 7.325% 26-NOV-2082			1,340,000.000	992,989.37
BANK OF MONTREAL VAR RT 01/10/2037 DD 01/10/22			235,000.000	184,509.94
BANK OF NEW YORK MELLON CORP/T VAR RT 02/01/2029 DD 01/31/23			1,590,000.000	1,546,831.15
BANK OF NEW YORK MELLON CORP/T VAR RT 04/26/2027 DD 04/26/23			1,530,000.000	1,510,675.64
BANK OF NEW YORK MELLON/THE VAR RT 05/22/2026 DD 05/24/23			1,211,000.000	1,203,189.68
BANK OF NOVA SCOTIA/THE 4.750% 02/02/2026 DD 02/02/23			1,593,000.000	1,564,419.97
BANK OF NOVA SCOTIA/THE 5.450% 06/12/2025 DD 06/12/23			2,874,000.000	2,858,789.69
BANK OF NOVA SCOTIA/THE VAR RT 10/27/2082 DD 10/25/22			970,000.000	1,007,399.85
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15			5,621,000.000	5,190,703.07
BARCLAYS PLC 4.836% 05/09/2028 DD 05/09/17			1,568,000.000	1,443,640.93
BARCLAYS PLC 5.200% 05/12/2026 DD 05/12/16			1,562,000.000	1,506,400.56
BARCLAYS PLC VAR RT 05/07/2025 DD 05/07/19			5,310,000.000	5,188,916.23
BARCLAYS PLC VAR RT 05/07/2026 DD 05/07/20			1,632,000.000	1,528,239.20
BARCLAYS PLC VAR RT 05/09/2027 DD 05/09/23			3,148,000.000	3,104,699.42
BARCLAYS PLC VAR RT 05/09/2034 DD 05/09/23			720,000.000	716,853.43
BARCLAYS PLC VAR RT 06/24/2031 DD 06/24/20			300,000.000	240,499.49
BARCLAYS PLC VAR RT 06/27/2034 DD 06/27/23			240,000.000	239,738.18
BARCLAYS PLC VAR RT 11/24/2032 DD 11/24/21			280,000.000	220,357.08
BARINGS CLO LTD 20 3A A1R 144A VAR RT 04/20/2031 DD 05/20/21			2,260,000.000	2,233,438.79
BARRACUDA NETWORKS 5/22 COV-LI 0.000% 05/17/2029 DD 04/13/22			1,007,935.000	970,893.39
BASS PRO SHOPS/GREAT AMERICAN 0.000% 03/06/2028 DD 11/09/21			1,137,467.900	1,127,515.06
BAT CAPITAL CORP 2.789% 09/06/2024 DD 09/06/19			1,098,000.000	1,056,064.40
BAT CAPITAL CORP 3.222% 08/15/2024 DD 08/15/18			6,641,000.000	6,443,347.37
BAT CAPITAL CORP 3.557% 08/15/2027 DD 08/15/18			4,778,000.000	4,387,108.43
BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18			460,000.000	338,131.57
BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20			1,622,000.000	1,566,251.53
BATH & BODY WORKS INC 5.250% 02/01/2028 DD 01/23/18			447,000.000	424,926.56
BATH & BODY WORKS INC 6.875% 11/01/2035 DD 10/30/15			292,000.000	267,169.49
BATH & BODY WORKS INC 7.500% 06/15/2029 DD 06/20/19			1,207,000.000	1,223,345.19
BATTALION CLO XV LT 15A D 144A VAR RT 01/17/2033 DD 02/25/20			1,000,000.000	895,173.70
BAUSCH & LOMB 5/22 TL 0.000% 05/05/2027 DD 04/20/22			737,550.000	714,501.56
BAUSCH HEALTH COS INC 144A 11.000% 09/30/2028 DD 09/30/22			373,000.000	263,897.50
BAUSCH HEALTH COS INC 144A 14.000% 10/15/2030 DD 09/30/22			73,000.000	43,435.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAUSCH HEALTH COS INC 144A 4.875% 06/01/2028 DD 06/08/21			824,000.000	489,002.80
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			1,094,000.000	966,636.52
BAUSCH HEALTH COS INC 144A 6.125% 02/01/2027 DD 02/10/22			1,039,000.000	665,167.80
BAYER US FINANCE II LLC 144A 3.875% 12/15/2023 DD 06/25/18			2,510,000.000	2,485,820.46
BAYER US FINANCE II LLC 144A 4.250% 12/15/2025 DD 06/25/18			10,072,000.000	9,715,514.05
BAYER US FINANCE II LLC 144A VAR RT 12/15/2023 DD 06/25/18			3,159,000.000	3,155,546.99
BAYTEX ENERGY CORP 144A 8.500% 04/30/2030 DD 04/27/23			1,307,000.000	1,276,351.51
BAYTEX ENERGY CORP 144A 8.750% 04/01/2027 DD 02/05/20			95,000.000	96,220.18
BB-UBS TRUST 2012- SHOW A 144A 3.430% 11/05/2036 DD 11/01/12			8,192,000.000	7,660,081.97
BB-UBS TRUST TFT B 144A VAR RT 06/05/2030 DD 12/01/12			600,000.000	533,441.64
BBCMS 2018-TALL MO TALL A 144A VAR RT 03/15/2037 DD 03/28/18			8,750,000.000	7,879,812.50
BBCMS MORTGAGE TRUST 20 C20 A5 VAR RT 07/15/2056 DD 07/01/23			240,440.000	247,200.52
BBCMS TRUST 2015-V VFM A1 144A 2.466% 03/10/2036 DD 03/06/15			88,780.082	82,000.56
BDS 2021-FL7 LTD FL7 A 144A VAR RT 06/16/2036 DD 05/24/21			4,100,000.000	4,002,625.00
BEACON ROOFING SUPPLY INC 144A 4.125% 05/15/2029 DD 05/10/21			1,028,000.000	909,780.00
BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19			892,000.000	846,425.49
BECLE SAB DE CV 144A 2.500% 10/14/2031 DD 10/14/21			885,000.000	714,062.25
BECTON DICKINSON EURO FINANCE 1.208% 06/04/2026			610,000.000	616,154.45
BELFOR 4/19 TLB 0.000% 04/06/2026 DD 02/07/19			753,600.260	751,249.03
BELFOR 4/22 INCREMENTAL TL 0.000% 04/06/2026 DD 03/15/22			533,652.390	533,652.39
BELL TELEPHONE CO OF CANADA OR 5.100% 05/11/2033 DD 05/11/23			438,000.000	432,416.86
BELRON 10/19 (USD) COV-LITE TL 0.000% 10/30/2026 DD 10/21/19			323,275.000	322,735.13
BELRON 4/21 (USD) COV-LITE TLB 0.000% 04/13/2028 DD 03/23/21			459,425.000	458,506.15
BELRON 4/23 TLB 0.000% 04/06/2029 DD 04/03/23			180,000.000	179,888.40
BENCHMARK 2019-B1 B12 TCA 144A VAR RT 08/15/2052 DD 08/01/19			1,743,000.000	1,631,323.37
BENCHMARK 2019-B1 B12 TCB 144A VAR RT 08/15/2052 DD 08/01/19			1,929,000.000	1,761,802.96
BENCHMARK 2019-B13 MORT B13 A4 2.952% 08/15/2057 DD 10/01/19			430,000.000	370,592.62
BENCHMARK 2023-V2 MORTGA V2 A3 VAR RT 05/15/2055 DD 05/01/23			405,228.000	406,668.95
BENEFIT STREET IIIA A1R2 144A VAR RT 07/20/2029 DD 04/28/21			1,111,987.417	1,110,645.72
BENEFIT STREET P IVA ARRR 144A VAR RT 01/20/2032 DD 02/25/21			3,090,000.000	3,052,643.79
BENEFIT STREET PART 23A D 144A VAR RT 04/25/2034 DD 04/29/21			1,000,000.000	929,250.21
BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039			835,000.000	718,430.85
BERKSHIRE HATHAWAY INC 0.000% 03/12/2025			840,000.000	857,509.24
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19			1,450,000.000	1,419,187.50
BGC PARTNERS INC 144A 8.000% 05/25/2028 DD 05/25/23			545,000.000	526,398.63
BHP BILLITON FINANCE USA LTD 4.875% 02/27/2026 DD 02/28/23			1,501,000.000	1,492,870.29
BHP TRUST 2019-BXH BXHP A 144A VAR RT 08/15/2036 DD 08/29/19			1,824,144.752	1,801,072.42
BJ'S WHOLESALE CLUB 1/17			1,489,190.230	1,489,398.72
BLACK HILLS CORP 5.950% 03/15/2028 DD 03/07/23			2,443,000.000	2,470,705.45

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20			2,110,000.000	1,883,702.50
BLACKSTONE MORTGAGE TRUST 144A 3.750% 01/15/2027 DD 10/05/21			1,886,000.000	1,581,014.38
BLUEMOUNTAIN FUJI 1A A1R 144A VAR RT 07/20/2029 DD 03/18/21			2,621,010.505	2,599,562.48
BMC SOFTWARE 2/21 (USD) COV-LI 0.000% 10/02/2025 DD 02/10/21			1,522,098.510	1,508,338.74
BMW FINANCE NV REGS 1.000% 11/14/2024			520,000.000	545,211.54
BMW VEHICLE LEASE TRUST 2 1 A2 5.270% 02/25/2025 DD 02/15/23			80,000.000	79,813.63
BMW VEHICLE LEASE TRUST 2 1 A3 5.160% 11/25/2025 DD 02/15/23			95,000.000	94,355.25
BMW VEHICLE OWNER TRUST 2 A A4 0.620% 04/26/2027 DD 07/15/20			807,000.000	783,557.54
BNP PARIBAS SA 144A 4.375% 05/12/2026 DD 05/12/16			352,000.000	337,707.31
BNP PARIBAS SA 144A VAR RT 01/13/2027 DD 01/13/21			819,000.000	726,085.84
BNP PARIBAS SA 144A VAR RT 01/13/2029 DD 01/13/23			1,536,000.000	1,502,459.20
BNP PARIBAS SA 144A VAR RT 06/09/2026 DD 06/09/20			4,365,000.000	4,036,132.39
BNP PARIBAS SA 144A VAR RT 06/12/2029 DD 06/12/23			1,968,000.000	1,940,181.90
BNP PARIBAS SA 144A VAR RT 11/19/2025 DD 11/19/19			1,450,000.000	1,382,441.66
BOCA COMMERCIAL MO BOCA B 144A VAR RT 05/15/2039 DD 05/17/22			345,000.000	340,594.21
BOEING CO/THE 3.650% 03/01/2047 DD 02/16/17			420,000.000	299,895.31
BOEING CO/THE 4.875% 05/01/2025 DD 05/04/20			525,000.000	517,461.60
BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20			4,703,000.000	4,656,063.69
BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20			835,000.000	828,800.22
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19			1,715,000.000	1,710,450.28
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20			1,826,000.000	1,659,176.64
BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16			289,000.000	255,063.45
BOSTON PROPERTIES LP 6.500% 01/15/2034 DD 05/15/23			519,000.000	522,032.91
BOSTON SCIENTIFIC CORP 0.625% 12/01/2027			875,000.000	833,945.13
BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20			905,000.000	904,647.05
BOYD 8/18 COV-LITE TLB			730,249.940	700,521.47
BOYD GAMING CORP 144A 4.750% 06/15/2031 DD 06/08/21			1,747,000.000	1,560,731.37
BOYD GAMING CORP 4.750% 12/01/2027 DD 06/01/20			790,000.000	748,542.38
BP CAPITAL MARKETS AMERICA INC 4.893% 09/11/2033 DD 05/11/23			1,218,000.000	1,204,465.84
BPCE SA 144A 4.500% 03/15/2025 DD 09/15/14			1,107,000.000	1,062,129.47
BPCE SA 144A 4.875% 04/01/2026 DD 04/01/16			556,000.000	532,217.12
BPCE SA 144A 5.150% 07/21/2024 DD 01/21/14			1,413,000.000	1,387,355.41
BPCE SA 144A VAR RT 01/18/2027 DD 01/18/23			2,318,000.000	2,295,305.14
BRAND ENERGY 6/17 COV-LITE TL			0.020	0.02
BRASKEM IDESA SAPI 144A 6.990% 02/20/2032 DD 10/20/21			780,000.000	505,223.63
BRASKEM NETHERLANDS FINAN 144A 4.500% 01/31/2030 DD 11/01/19			545,000.000	468,240.84
BRASKEM NETHERLANDS FINAN 144A 5.875% 01/31/2050 DD 11/01/19			655,000.000	529,146.07
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2025			14,670,000.000	3,006,094.05
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2027			3,365,000.000	693,366.49

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BRAZOS SECURITIZATION LLC 144A 5.413% 09/01/2052 DD 12/14/22			765,000.000	780,761.63
BREAD FINANCIAL HOLDINGS 144A 7.000% 01/15/2026 DD 09/22/20			2,107,000.000	1,986,429.27
BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20			110,000.000	97,369.14
BRITISH AIRWAYS 2013-1 CL 144A 4.625% 12/20/2025 DD 07/03/13			377,513.432	372,735.28
BROADSTREET PARTNERS 4/23 INCR 0.000% 01/27/2029 DD 04/21/23			352,000.000	349,448.00
BROADSTREET PARTNERS INC 144A 5.875% 04/15/2029 DD 04/21/21			2,416,000.000	2,095,880.24
BROOKLYN UNION GAS CO/THE 144A 4.487% 03/04/2049 DD 03/04/19			515,000.000	395,349.46
BROOKLYN UNION GAS CO/THE 144A 4.632% 08/05/2027 DD 08/05/22			2,099,000.000	2,011,599.44
BSPRT 2021-FL7 ISSU FL7 A 144A VAR RT 12/15/2038 DD 12/21/21			3,450,000.000	3,385,312.50
BUCKEYE PARTNERS 2/21 COV-LITE 0.000% 11/01/2026 DD 01/26/21			2,975,476.720	2,951,613.40
BUCKEYE PARTNERS LP 3.950% 12/01/2026 DD 11/07/16			982,000.000	886,510.32
BUNDESREPUBLIK DEUTSCHLAN REGS 0.000% 02/15/2031			740,000.000	674,731.49
BUNDESREPUBLIK DEUTSCHLAN REGS 0.000% 02/15/2032			2,370,000.000	2,115,171.14
BUNDESREPUBLIK DEUTSCHLAN REGS 0.000% 11/15/2027			635,000.000	618,976.39
BUNDESREPUBLIK DEUTSCHLAN REGS 3.250% 07/04/2042			90,000.000	109,283.51
BURGER KING/RESTAURANT BRANDS 0.000% 11/19/2026 DD 11/07/19			1,690,590.670	1,677,201.19
BURLINGTON COAT FACTORY 6/21 T 0.000% 06/24/2028 DD 06/10/21			653,234.350	649,151.63
BWAY 2/23 TLB 0.000% 08/15/2026 DD 01/25/23			753,387.500	750,351.35
BWAY 2013-1515 MO 1515 A2 144A 3.454% 03/10/2033 DD 03/01/13			3,925,000.000	3,633,736.35
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20			738,000.000	673,142.29
BX COMMERCIAL MORT ACNT A 144A VAR RT 11/15/2038 DD 11/19/21			3,130,000.000	3,051,467.99
BX COMMERCIAL MORT VOLT A 144A VAR RT 09/15/2036 DD 09/29/21			595,000.000	575,733.49
BX COMMERCIAL MORTG CIP A 144A VAR RT 12/15/2038 DD 12/21/21			510,000.000	497,205.33
BX COMMERCIAL MORTG XL2 A 144A VAR RT 10/15/2038 DD 10/26/21			7,840,009.408	7,608,856.14
BX COMMERCIAL MORTGA XL A 144A VAR RT 10/15/2036 DD 10/24/19			1,392,133.459	1,383,474.67
BX TRUST 2021-ARIA ARIA E 144A VAR RT 10/15/2036 DD 10/28/21			7,760,000.000	7,312,220.85
BX TRUST 2022-CLS CLS A 144A 5.760% 10/13/2027 DD 10/01/22			600,000.000	577,434.42
BX TRUST 2022-GPA GPA A 144A VAR RT 10/15/2039 DD 09/29/22			790,000.000	788,761.44
BX TRUST 2022-GPA GPA B 144A VAR RT 10/15/2039 DD 09/29/22			550,000.000	547,241.81
BX TRUST 2022-GPA GPA D 144A VAR RT 10/15/2039 DD 09/29/22			380,000.000	376,189.29
BX TRUST 2022-LBA6 LBA6 A 144A VAR RT 01/15/2039 DD 02/02/22			11,200,000.000	10,926,070.40
BX TRUST 2022-PSB PSB A 144A VAR RT 08/15/2039 DD 08/15/22			7,560,470.475	7,539,467.49
BXHPP TRUST 2021-F FILM A 144A VAR RT 08/15/2036 DD 08/26/21			5,680,000.000	5,343,516.80
CABLE ONE INC 144A 4.000% 11/15/2030 DD 11/09/20			495,000.000	386,718.75
CABLEVISION SYSTEMS/ALTICE USA 0.000% 01/15/2028 DD 12/04/22			349,125.000	321,195.00
CAESARS ENTERTAINMENT (HARRAH' 0.000% 01/20/2030 DD 01/20/23			757,102.500	756,413.53
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21			3,278,000.000	2,862,179.21
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20			3,064,000.000	3,049,549.56
CAESARS ENTERTAINMENT INC 144A 7.000% 02/15/2030 DD 02/06/23			2,834,000.000	2,846,007.52

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20			2,045,000.000	2,092,198.60	
CAESARS RESORT COLLECTION 144A 5.750% 07/01/2025 DD 07/06/20			2,728,000.000	2,760,195.85	
CALIFORNIA RESOURCES CORP 144A 7.125% 02/01/2026 DD 01/20/21			791,000.000	794,955.00	
CALLON PETROLEUM CO 144A 7.500% 06/15/2030 DD 06/24/22			650,000.000	613,533.83	
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18			5,867,000.000	5,710,926.06	
CALLON PETROLEUM CO 8.250% 07/15/2025 DD 07/14/17			816,000.000	809,880.00	
CALPINE (CCFC) 12/17 COV-LITE TL			2,917,282.320	2,913,227.30	
CALPINE 12/20 B5 COV-LITE TLB			1,149,234.220	1,147,705.74	
CALPINE 3/19 B-9 COV-LITE TLB			374,400.000	373,830.91	
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19			1,063,000.000	962,369.30	
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16			232,000.000	224,071.70	
CAMB COMMERCIAL MO LIFE A 144A VAR RT 12/15/2037 DD 02/08/19			399,100.000	395,524.59	
CAMBREX 1/21 COV-LITE TLB2 0.000% 12/04/2026 DD 01/19/21			1,368,377.240	1,354,118.74	
CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19			1,556,000.000	1,465,920.52	
CAMPING WORLD 6/21 COV-LITE TL 0.000% 06/03/2028 DD 05/13/21			1,191,491.950	1,134,598.21	
CANADIAN IMPERIAL BANK OF COMM 3.945% 08/04/2025 DD 08/04/22			2,983,000.000	2,883,281.89	
CANADIAN IMPERIAL BANK OF COMM 5.001% 04/28/2028 DD 04/28/23			3,131,000.000	3,080,795.57	
CANADIAN IMPERIAL BANK OF COMM 5.144% 04/28/2025 DD 04/28/23			3,413,000.000	3,384,313.53	
CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04			200,000.000	194,128.53	
CANADIAN NATURAL RESOURCES LTD 6.500% 02/15/2037 DD 08/17/06			55,000.000	55,749.24	
CANPACK SA / CANPACK US L 144A 3.875% 11/15/2029 DD 10/12/21			2,479,000.000	2,016,429.53	
CANYON CAPITAL CLO 2A ER 144A VAR RT 10/15/2034 DD 11/12/21			1,000,000.000	901,387.50	
CAPITAL ONE FINANCIAL CORP VAR RT 02/01/2034 DD 02/01/23			175,000.000	166,879.01	
CAPITAL ONE FINANCIAL CORP VAR RT 03/01/2030 DD 03/03/22			80,000.000	67,898.80	
CAPITAL ONE FINANCIAL CORP VAR RT 05/09/2025 DD 05/09/22			1,689,000.000	1,645,173.10	
CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2029 DD 06/08/23			1,602,000.000	1,590,817.46	
CAPITAL ONE FINANCIAL CORP VAR RT 11/02/2027 DD 11/02/21			2,379,000.000	2,037,096.61	
CAPITAL ONE FINANCIAL CORP VAR RT 12/06/2024 DD 12/06/21			4,796,000.000	4,718,483.21	
CAPITAL ONE MULTI-ASSET A2 A2 1.390% 07/15/2030 DD 07/22/21			803,000.000	673,647.62	
CAPITAL ONE MULTI-ASSET E A1 A 4.420% 05/15/2028 DD 05/24/23			2,151,000.000	2,113,719.09	
CAPITAL ONE MULTI-ASSET E A2 A 3.490% 05/15/2027 DD 06/14/22			6,980,000.000	6,745,879.63	
CAPITAL ONE PRIME AUTO R 2 A2A 3.740% 09/15/2025 DD 08/10/22			3,402,582.102	3,369,419.86	
CAPITAL ONE PRIME AUTO RE 1 A2 0.320% 02/18/2025 DD 10/27/21			108,798.914	108,598.48	
CAPITAL ONE PRIME AUTO RE 1 A2 5.200% 05/15/2026 DD 02/23/23			2,565,000.000	2,553,989.49	
CAPITAL ONE PRIME AUTO RE 1 A3 0.770% 09/15/2026 DD 10/27/21			994,000.000	948,805.01	
CAPITAL ONE PRIME AUTO RE 2 A3 3.660% 05/17/2027 DD 08/10/22			3,625,000.000	3,505,342.38	
CARLYLE GLOBAL MAR 1A AR3 144A VAR RT 07/20/2031 DD 05/14/21			3,629,296.104	3,590,592.89	
CARLYLE US CLO 20 3A A1AR 144A VAR RT 07/20/2029 DD 03/09/21			534,845.661	529,489.02	
CARMAX AUTO OWNER TRUST 2 1 A3 1.470% 12/15/2026 DD 01/26/22			1,168,000.000	1,118,384.53	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CARMAX AUTO OWNER TRUST 2 1 A3 4.750% 10/15/2027 DD 01/25/23			3,505,000.000	3,454,913.55
CARMAX AUTO OWNER TRUST 2 2 A3 1.700% 11/15/2024 DD 04/29/20			0.006	0.01
CARMAX AUTO OWNER TRUST 2 3 A3 0.550% 06/15/2026 DD 07/28/21			1,003,678.113	961,848.72
CARMAX AUTO OWNER TRUST 2 3 A4 0.770% 03/16/2026 DD 07/22/20			870,000.000	838,536.71
CARMAX AUTO OWNER TRUST 2 4 A3 0.560% 09/15/2026 DD 09/22/21			696,217.831	663,583.39
CARNIVAL 10/21 TLB 0.000% 10/18/2028 DD 10/04/21			1,702,080.000	1,685,059.20
CARNIVAL 6/20 (USD) TLB			2,662,472.800	2,656,641.98
CARNIVAL CORP 144A 4.000% 08/01/2028 DD 07/26/21			2,222,000.000	1,975,400.59
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21			2,070,000.000	1,905,729.38
CARNIVAL CORP 144A 6.000% 05/01/2029 DD 11/02/21			2,809,000.000	2,507,878.57
CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20			1,110,000.000	1,087,132.44
CARNIVAL HOLDINGS BERMUDA 144A 10.375% 05/01/2028 DD 10/25/22			1,124,000.000	1,229,327.79
CARVANA AUTO RECEIVA N1 A 144A 6.360% 04/12/2027 DD 05/02/23			910,307.012	907,205.96
CARVANA AUTO RECEIVABLES N1 A 0.700% 01/10/2028 DD 03/25/21			454,094.679	427,273.53
CARVANA AUTO RECEIVABLES N2 B 0.750% 03/10/2028 DD 06/03/21			173,369.872	159,017.57
CARVANA AUTO RECEIVABLES P1 A3 3.350% 02/10/2027 DD 03/30/22			6,330,000.000	6,119,694.61
CARVANA AUTO RECEIVABLES P2 A4 4.680% 02/10/2028 DD 05/25/22			2,025,000.000	1,956,871.71
CARVANA AUTO RECEIVABLES P3 A4 1.030% 06/10/2027 DD 09/29/21			636,000.000	563,028.73
CASSA DEPOSITI E PRESTITI 144A 5.750% 05/05/2026 DD 05/05/23			500,000.000	493,371.20
CASTLELAKE AVIATION 2/23 INCRE 0.000% 10/22/2027 DD 02/07/23			543,270.000	540,102.73
CATALENT PHARMA SOLUTIONS 144A 3.125% 02/15/2029 DD 02/22/21			721,000.000	586,223.47
CATALENT PHARMA SOLUTIONS 144A 3.500% 04/01/2030 DD 09/29/21			551,000.000	446,310.00
CATALENT PHARMA SOLUTIONS 144A 5.000% 07/15/2027 DD 06/27/19			285,000.000	261,574.39
CATHEDRAL LAKE VII 7RA D 144A VAR RT 01/15/2032 DD 02/04/21			1,000,000.000	954,106.11
CBRE SERVICES INC 5.950% 08/15/2034 DD 06/23/23			1,977,000.000	1,955,766.81
CCC INFORMATION/CCC INTELLIGEN 0.000% 09/21/2028 DD 09/07/21			692,455.000	689,858.30
CCI/CONSUMER CELLULAR 12/20 TL 0.000% 12/17/2027 DD 11/12/20			620,712.500	608,428.60
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20			4,042,000.000	3,275,262.14
CCO HOLDINGS LLC / CCO HO 144A 4.500% 06/01/2033 DD 04/22/21			560,000.000	439,750.75
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20			812,000.000	676,099.37
CCO HOLDINGS LLC / CCO HO 144A 4.750% 02/01/2032 DD 01/19/22			1,664,000.000	1,356,958.72
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19			2,803,000.000	2,397,269.05
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17			1,497,000.000	1,363,981.37
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			2,424,000.000	2,257,393.37
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19			1,996,000.000	1,804,570.62
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21			2,046,000.000	1,633,811.21
CD&R SMOKEY BUYER INC 144A 6.750% 07/15/2025 DD 07/01/20			2,891,000.000	2,676,700.23
CDW LLC / CDW FINANCE CORP 4.250% 04/01/2028 DD 09/26/19			1,320,000.000	1,210,613.11
CEC ENTERTAINMENT LLC 144A 6.750% 05/01/2026 DD 04/23/21			1,167,000.000	1,113,902.44

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CEDAR FAIR LP / CANADA'S 144A 5.500% 05/01/2025 DD 04/27/20			1,148,000.000	1,137,669.49
CEDAR FAIR LP / CANADA'S WONDE 6.500% 10/01/2028 DD 04/01/21			582,000.000	567,558.89
CEDAR FUNDING IV C 4A DRR 144A VAR RT 07/23/2034 DD 06/25/21			1,300,000.000	1,204,419.32
CEDAR FUNDING IX CL 9A A1 144A VAR RT 04/20/2031 DD 05/03/18			3,270,000.000	3,234,108.55
CEDAR FUNDING X CL 10A AR 144A VAR RT 10/20/2032 DD 10/20/21			4,800,000.000	4,728,189.27
CEDAR FUNDING XI 11A A1R 144A VAR RT 05/29/2032 DD 06/01/21			4,340,000.000	4,291,464.04
CEDAR FUNDING XIV C 14A A 144A VAR RT 07/15/2033 DD 06/09/21			3,690,000.000	3,644,215.29
CELANESE US HOLDINGS LLC 5.900% 07/05/2024 DD 07/14/22			5,259,000.000	5,247,515.87
CELLNEX TELECOM SA REGS 1.875% 06/26/2029			600,000.000	552,457.53
CEMEX SAB DE CV 144A 3.875% 07/11/2031 DD 01/12/21			1,555,000.000	1,309,199.13
GENOVUS ENERGY INC 3.500% 07-FEB-2028 NT			565,000.000	400,111.80
GENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17			220,000.000	202,347.66
GENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17			868,000.000	784,914.49
GENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10			1,357,000.000	1,420,207.94
CENTENE CORP 2.450% 07/15/2028 DD 07/01/21			2,773,000.000	2,369,955.73
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21			1,000,000.000	797,470.00
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20			1,995,000.000	1,662,427.52
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20			1,700,000.000	1,458,685.00
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19			4,565,000.000	4,280,349.43
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19			290,000.000	266,813.30
CENTERPOINT ENERGY RESOURCES C 5.250% 03/01/2028 DD 02/23/23			4,181,000.000	4,178,377.43
CENTURI GROUP 8/21 COV-LITE TL 0.000% 08/27/2028 DD 08/03/21			456,765.740	453,984.04
CENTURY PLAZA TOWER CPT A 144A 2.865% 11/13/2039 DD 11/01/19			1,215,000.000	976,580.06
CENTURYLINK 1/20 COV-LITE TLB			469,102.320	360,036.03
CHARLES RIVER LABORATORIE 144A 3.750% 03/15/2029 DD 03/23/21			553,000.000	486,625.99
CHARLES RIVER LABORATORIE 144A 4.000% 03/15/2031 DD 03/23/21			454,000.000	394,262.83
CHARLES RIVER LABORATORIE 144A 4.250% 05/01/2028 DD 10/23/19			782,000.000	715,110.67
CHARLES SCHWAB CORP/THE VAR RT 05/19/2034 DD 05/19/23			565,000.000	573,057.82
CHART INDUSTRIES INC 144A 7.500% 01/01/2030 DD 12/22/22			818,000.000	834,539.14
CHART INDUSTRIES INC 144A 9.500% 01/01/2031 DD 12/22/22			280,000.000	297,083.73
CHART INDUSTRIES/HOWDEN 12/22 0.000% 12/07/2029 DD 12/06/22			1,750,612.500	1,745,500.72
CHARTER COMM OPERATING 10/19 TLB1			14,205,029.320	14,188,835.59
CHARTER COMMUNICATIONS OPERATI 2.800% 04/01/2031 DD 04/17/20			260,000.000	209,117.87
CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20			165,000.000	104,115.46
CHARTER COMMUNICATIONS OPERATI 4.500% 02/01/2024 DD 07/03/18			2,586,000.000	2,563,113.87
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19			234,000.000	223,208.76
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19			1,115,000.000	876,169.96
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18			570,000.000	487,492.33
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16			800,000.000	752,832.15

Asset Detail

Acct Base Currency Code : USD
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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHENIERE CORPUS CHRISTI HOLDIN 5.875% 03/31/2025 DD 12/09/16			5,162,000.000	5,136,464.51
CHENIERE ENERGY PARTNERS LP 4.000% 03/01/2031 DD 09/01/21			2,660,000.000	2,341,771.43
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20			889,000.000	815,725.78
CHEVRON USA INC 8.000% 04/01/2027 DD 10/01/20			105,000.000	116,823.24
CHORD ENERGY CORP 144A 6.375% 06/01/2026 DD 06/09/21			1,949,000.000	1,928,661.54
CHS/COMMUNITY HEALTH SYST 144A 4.750% 02/15/2031 DD 02/09/21			512,000.000	386,925.16
CHS/COMMUNITY HEALTH SYST 144A 5.250% 05/15/2030 DD 02/04/22			3,849,000.000	3,031,903.49
CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20			435,000.000	383,359.93
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21			1,263,000.000	793,959.69
CHURCHILL DOWNS INC 144A 4.750% 01/15/2028 DD 12/27/17			655,000.000	607,370.89
CHURCHILL DOWNS INC 144A 5.500% 04/01/2027 DD 03/25/19			1,696,000.000	1,630,427.04
CHURCHILL DOWNS INC 144A 6.750% 05/01/2031 DD 04/25/23			725,000.000	716,843.75
CIFC FUNDING 2013 2A A1L2 144A VAR RT 10/18/2030 DD 04/19/21			4,415,327.987	4,374,847.99
CIFC FUNDING 2021-IV 4A A 144A VAR RT 07/15/2033 DD 07/01/21			4,000,000.000	3,960,447.16
CIGNA GROUP/THE 5.685% 03/15/2026 DD 03/07/23			1,160,000.000	1,161,267.08
CINCINNATI BELL 11/21 COV-LITE 0.000% 11/22/2028 DD 11/08/21			642,220.000	613,589.83
CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21			441,000.000	388,135.01
CINEMARK USA INC 144A 5.875% 03/15/2026 DD 03/16/21			2,520,000.000	2,390,850.00
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20			496,999.995	504,783.29
CINEWORLD 9/19 INCREMENTAL TL			1,790,770.880	535,959.82
CINEWORLD 9/22 DIP TL 0.000% 09/08/2023 DD 09/08/22			878,238.320	886,107.33
CIRQUE DU SOLEIL 3/23 TLB 0.000% 03/08/2030 DD 02/21/23			1,814,452.500	1,797,451.08
CITCO 10/22 TLB 0.000% 04/27/2028 DD 10/12/22			444,640.000	444,084.20
CITIGROUP COMMERCIAL SMRT A 144A VAR RT 06/10/2028 DD 05/01/23			510,000.000	508,803.18
CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15			228,000.000	215,043.51
CITIGROUP COMMERCIAL MOR C3 A4 3.154% 11/15/2049 DD 11/01/16			861,000.000	787,999.17
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16			1,000,000.000	929,491.30
CITIGROUP INC 3.875% 03/26/2025 DD 03/26/15			2,851,000.000	2,752,830.24
CITIGROUP INC 4.400% 06/10/2025 DD 06/10/15			1,076,000.000	1,044,983.87
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16			65,000.000	55,525.09
CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14			165,000.000	152,297.47
CITIGROUP INC VAR RT 04/08/2026 DD 04/08/20			13,444,000.000	12,832,491.32
CITIGROUP INC VAR RT 04/24/2025 DD 04/24/19			7,185,000.000	7,023,568.71
CITIGROUP INC VAR RT 05/24/2025 DD 05/24/22			2,144,000.000	2,106,394.29
CITIGROUP INC VAR RT 05/25/2034 DD 05/25/23			1,390,000.000	1,400,162.78
CITIGROUP INC VAR RT 11/05/2030 DD 11/05/19			375,000.000	324,843.31
CITIZENS AUTO RECEIV 1 A4 144A 5.780% 10/15/2030 DD 06/29/23			1,129,000.000	1,128,940.39
CITIZENS BANK NA/PROVIDENCE RI VAR RT 08/09/2028 DD 08/09/22			2,003,000.000	1,820,070.16
CITIZENS BANK NA/PROVIDENCE RI VAR RT 10/24/2025 DD 10/25/22			1,215,000.000	1,151,364.46

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CIVITAS RESOURCES INC 144A 8.750% 07/01/2031 DD 06/29/23			1,095,000.000	1,110,340.95	
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19			617,000.000	613,028.44	
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19			2,029,000.000	2,032,455.38	
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20			463,000.000	463,283.36	
CLARIVATE ANALYTICS 10/19 COV-			660,949.010	659,627.12	
CLARIVATE ANALYTICS 9/20 0.000% 10/30/2026 DD 09/16/20			67,603.860	67,463.25	
CLARIVATE SCIENCE HOLDING 144A 3.875% 07/01/2028 DD 06/24/21			1,460,000.000	1,294,210.87	
CLARIVATE SCIENCE HOLDING 144A 4.875% 07/01/2029 DD 06/24/21			2,864,000.000	2,540,670.44	
CLEAN HARBORS 10/21 INCREMENTA 0.000% 10/08/2028 DD 09/09/21			556,401.240	555,566.64	
CLEAN HARBORS INC 144A 6.375% 02/01/2031 DD 01/24/23			235,000.000	236,471.10	
CLEAR CHANNEL 2/20 COV-LITE TL			704,838.920	607,747.36	
CLEAR CHANNEL INTERNATION 144A 6.625% 08/01/2025 DD 08/04/20			650,000.000	646,734.21	
CLEAR CHANNEL OUTDOOR HOL 144A 5.125% 08/15/2027 DD 08/23/19			3,247,000.000	2,925,570.71	
CLEAR CHANNEL OUTDOOR HOL 144A 7.500% 06/01/2029 DD 06/01/21			1,540,000.000	1,139,576.44	
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21			2,478,000.000	1,945,230.00	
CLEARWAY ENERGY OPERATING 144A 3.750% 01/15/2032 DD 10/01/21			658,000.000	535,858.88	
CLEARWAY ENERGY OPERATING 144A 3.750% 02/15/2031 DD 03/09/21			3,884,000.000	3,223,439.96	
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19			740,000.000	682,773.43	
CLECO CORPORATE HOLDINGS LLC VAR RT 05/01/2026 DD 11/01/16			6,474,000.000	6,058,725.72	
CLEVELAND-CLIFFS INC 144A 4.625% 03/01/2029 DD 02/17/21			1,575,000.000	1,418,399.01	
CLEVELAND-CLIFFS INC 144A 4.875% 03/01/2031 DD 02/17/21			1,535,000.000	1,349,041.97	
CLOUD SOFTWARE GROUP INC 144A 6.500% 03/31/2029 DD 09/30/22			2,905,000.000	2,586,655.05	
CLOUD SOFTWARE GROUP INC 144A 9.000% 09/30/2029 DD 04/10/23			3,749,000.000	3,258,741.02	
CMS ENERGY CORP 3.875% 03/01/2024 DD 02/27/14			210,000.000	206,999.52	
CNH EQUIPMENT TRUST 2023- A A3 4.810% 08/15/2028 DD 04/25/23			580,000.000	574,006.39	
CNH INDUSTRIAL NV 4.500% 08/15/2023 DD 08/18/16			3,178,000.000	3,172,956.29	
CNO FINANCIAL GROUP INC 5.250% 05/30/2025 DD 05/19/15			5,737,000.000	5,632,947.69	
CNO GLOBAL FUNDING 144A 1.750% 10/07/2026 DD 10/07/21			1,077,000.000	950,434.09	
CNX MIDSTREAM PARTNERS LP 144A 4.750% 04/15/2030 DD 09/22/21			1,412,000.000	1,197,681.98	
CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20			1,117,000.000	1,035,408.29	
CNX RESOURCES CORP 144A 7.250% 03/14/2027 DD 03/14/19			198,000.000	195,939.33	
CNX RESOURCES CORP 144A 7.375% 01/15/2031 DD 09/26/22			873,000.000	849,348.77	
COINMACH/CSC SERVICWORKS/AIR- 0.000% 03/04/2028 DD 02/19/21			520,640.680	444,403.26	
COLOMBIA GOVERNMENT INTERNATIO 3.250% 04/22/2032 DD 04/22/21			400,000.000	295,623.90	
COLOMBIA GOVERNMENT INTERNATIO 4.500% 03/15/2029 DD 10/12/18			205,000.000	179,337.34	
COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14			205,000.000	152,265.38	
COLORADO ST BRIDGE ENTERPRISE 0.923% 12/31/2023 DD 09/15/21			1,130,000.000	1,106,541.43	
COLT 2022-5 MORTGAGE 5 A1 144A VAR RT 04/25/2067 DD 04/01/22			372,728.357	357,862.87	
COLUMBUS MCKINNON 4/21 COV-LIT 0.000% 05/14/2028 DD 03/04/21			456,513.880	454,801.95	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMCAST 8/19 TLA			10,613,439.000	10,586,905.40
COMCAST CORP 4.000% 08/15/2047 DD 08/07/17			80,000.000	66,477.27
COMCAST CORP 6.450% 03/15/2037 DD 03/02/06			150,000.000	165,090.55
COMISION FEDERAL DE ELECT REGS 4.750% 02/23/2027 DD 10/18/16			1,023,000.000	975,686.25
COMM 2014-CCRE17 MORTG CR17 A5 3.977% 05/10/2047 DD 05/01/14			650,000.000	635,255.08
COMM 2014-UBS6 MORTGAG UBS6 A5 3.644% 12/10/2047 DD 12/01/14			2,090,000.000	1,997,112.88
COMM 2015-CCRE25 MORTG CR25 A3 3.505% 08/10/2048 DD 08/01/15			2,042,492.912	1,939,148.49
COMM 2015-LC21 MORTGAG LC21 A3 3.445% 07/10/2048 DD 06/01/15			3,207,236.625	3,044,547.94
COMM 2015-LC23 MORTGAG LC23 A4 3.774% 10/10/2048 DD 11/01/15			1,500,000.000	1,419,619.80
COMMERCEHUB 12/20 COV-LITE TLB 0.000% 12/29/2027 DD 12/08/20			508,964.960	441,313.34
COMMIT TO PUR FNMA SF MTG 2.000% 07/01/2038 DD 07/01/23			1,135,000.000	1,006,292.77
COMMIT TO PUR FNMA SF MTG 2.000% 07/01/2053 DD 07/01/23			7,825,000.000	6,383,488.28
COMMIT TO PUR FNMA SF MTG 2.500% 07/01/2053 DD 07/01/23			4,965,000.000	4,208,613.29
COMMIT TO PUR FNMA SF MTG 3.000% 07/01/2038 DD 07/01/23			735,000.000	685,846.88
COMMIT TO PUR FNMA SF MTG 3.000% 07/01/2053 DD 07/01/23			2,420,000.000	2,130,356.25
COMMIT TO PUR FNMA SF MTG 3.500% 02/01/2053 DD 02/01/23			0.000	0.00
COMMIT TO PUR FNMA SF MTG 3.500% 07/01/2053 DD 07/01/23			5,380,000.000	4,903,365.63
COMMIT TO PUR FNMA SF MTG 4.000% 07/01/2038 DD 07/01/23			545,000.000	526,148.53
COMMIT TO PUR FNMA SF MTG 4.000% 07/01/2053 DD 07/01/23			1,550,000.000	1,454,396.48
COMMIT TO PUR FNMA SF MTG 4.500% 07/01/2053 DD 07/01/23			2,640,000.000	2,539,040.62
COMMIT TO PUR FNMA SF MTG 5.000% 07/01/2038 DD 07/01/23			640,000.000	636,074.99
COMMIT TO PUR FNMA SF MTG 5.000% 07/01/2053 DD 07/01/23			2,010,000.000	1,970,428.13
COMMIT TO PUR FNMA SF MTG 5.500% 07/01/2053 DD 07/01/23			2,195,000.000	2,185,311.14
COMMIT TO PUR FNMA SF MTG 6.000% 07/01/2053 DD 07/01/23			2,415,000.000	2,437,074.62
COMMIT TO PUR GNMA II JUMBOS 2.000% 07/01/2051 DD 07/01/21			10,135,000.000	8,513,400.00
COMMIT TO PUR GNMA II JUMBOS 2.500% 07/20/2053 DD 07/01/23			1,005,000.000	869,953.13
COMMIT TO PUR GNMA II JUMBOS 3.000% 07/20/2053 DD 07/01/23			1,680,000.000	1,500,975.01
COMMIT TO PUR GNMA II JUMBOS 3.500% 07/20/2053 DD 07/01/23			760,000.000	701,575.01
COMMIT TO PUR GNMA II JUMBOS 4.000% 07/20/2053 DD 07/01/23			1,300,000.000	1,229,972.66
COMMIT TO PUR GNMA II JUMBOS 4.500% 07/20/2053 DD 07/01/23			3,345,000.000	3,230,668.94
COMMIT TO PUR GNMA II JUMBOS 5.000% 07/20/2053 DD 07/01/23			1,420,000.000	1,396,481.25
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			361,000.000	285,911.98
COMMSCOPE 1/19 TLB 0.000% 04/06/2026 DD 01/28/19			792,862.460	757,976.51
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15			517,000.000	481,915.09
COMSTOCK RESOURCES INC 144A 5.875% 01/15/2030 DD 06/28/21			621,000.000	539,203.43
COMSTOCK RESOURCES INC 144A 6.750% 03/01/2029 DD 03/04/21			216,000.000	197,671.00
CONAIR 5/21 COV-LITE TLB 0.000% 05/17/2028 DD 05/04/21			364,824.770	343,048.38
CONNECT FINCO/INMARSAT 1/21 CO 0.000% 12/11/2026 DD 01/19/21			2,011,244.650	2,008,107.11
CONNECTICUT AVENU R01 1M1 144A VAR RT 10/25/2041 DD 10/27/21			115,329.768	114,897.28

Asset Detail

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As Of Date : 6/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONNECTICUT AVENU R01 1M1 144A VAR RT 12/25/2041 DD 01/20/22			240,823.560	238,188.94
CONNECTICUT AVENU R01 1M1 144A VAR RT 12/25/2042 DD 01/17/23			4,513,630.425	4,540,365.11
CONNECTICUT AVENU R03 1M1 144A VAR RT 03/25/2042 DD 03/30/22			98,109.721	98,485.36
CONNECTICUT AVENU R03 1M1 144A VAR RT 12/25/2041 DD 12/29/21			1,396,697.230	1,385,313.17
CONNECTICUT AVENU R03 2M1 144A VAR RT 04/25/2043 DD 05/03/23			3,088,920.653	3,116,652.67
CONNECTICUT AVENU R03 2M2 144A VAR RT 04/25/2043 DD 05/03/23			345,000.000	352,115.46
CONNECTICUT AVENU R04 1M1 144A VAR RT 03/25/2042 DD 04/08/22			206,939.339	207,408.06
CONNECTICUT AVENU R05 1B1 144A VAR RT 06/25/2043 DD 07/06/23			1,125,000.000	1,143,281.25
CONNECTICUT AVENU R05 1M1 144A VAR RT 06/25/2043 DD 07/06/23			25,000.000	25,000.00
CONNECTICUT AVENU R05 2M2 144A VAR RT 04/25/2042 DD 05/11/22			1,040,000.000	1,036,105.20
CONNECTICUT AVENU R06 1M1 144A VAR RT 05/25/2042 DD 06/10/22			390,126.682	397,719.99
CONNECTICUT AVENU R08 1M1 144A VAR RT 07/25/2042 DD 08/05/22			1,820,838.158	1,846,586.63
CONNECTICUT AVENU R09 2M1 144A VAR RT 09/25/2042 DD 09/28/22			765,939.926	769,532.18
CONNECTWISE 9/21 COV-LITE TLB 0.000% 09/29/2028 DD 09/13/21			1,334,903.840	1,297,366.34
CONSILIO/SKOPIMA 5/21 COV-LITE 0.000% 05/12/2028 DD 04/21/21			658,577.440	638,938.66
CONSOLIDATED COMMUNICATIONS 4/ 0.000% 10/02/2027 DD 03/01/21			719,261.070	633,208.67
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16			305,000.000	235,684.36
CONSOLIDATED EDISON INC 0.650% 12/01/2023 DD 12/03/20			1,182,000.000	1,158,122.60
CONSTELLATION ENERGY GENERATIO 5.600% 03/01/2028 DD 02/24/23			1,601,000.000	1,612,843.65
CONSTELLIUM SE 144A 3.750% 04/15/2029 DD 02/24/21			2,319,000.000	1,972,591.72
CONSTELLIUM SE 144A 5.625% 06/15/2028 DD 06/30/20			1,355,000.000	1,274,652.62
CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17			1,497,000.000	1,466,638.46
CONTINENTAL RESOURCES INC 144A 2.268% 11/15/2026 DD 11/22/21			3,182,000.000	2,831,819.94
CONTINENTAL RESOURCES INC 144A 2.875% 04/01/2032 DD 11/22/21			1,551,000.000	1,190,992.99
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20			1,589,000.000	1,510,243.24
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			4,313,000.000	4,225,913.33
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17			3,590,000.000	3,372,521.89
COOPERATIEVE RABOBANK UA 144A VAR RT 02/28/2029 DD 02/28/23			1,011,000.000	997,239.94
COPELAND 5/23 COV-LITE TLB 0.000% 05/31/2030 DD 04/17/23			885,406.940	884,574.66
COPPELL TX 1.750% 02/01/2038 DD 09/10/20			1,540,000.000	1,080,107.18
COPPELL TX 1.875% 02/01/2040 DD 09/10/20			1,595,000.000	1,078,303.26
COREBRIDGE FINANCIAL INC 3.900% 04/05/2032 DD 04/05/23			65,000.000	56,456.94
COREBRIDGE GLOBAL FUNDING 144A 5.750% 07/02/2026 DD 07/03/23			835,000.000	832,187.44
CORELOGIC 6/21 COV-LITE TL 0.000% 06/02/2028 DD 03/22/21			514,453.220	463,779.58
CORGI BIDCO/COVETRUS 10/22 COV 0.000% 10/13/2029 DD 09/06/22			503,928.030	468,234.81
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00
CORPORATE OFFICE PROPERTIES LP 2.900% 12/01/2033 DD 11/17/21			130,000.000	89,876.93
CORPORATION SERVICE COMPANY/CS 0.000% 11/02/2029 DD 07/29/22			615,020.000	615,635.02
COVANTA 11/21 COV-LITE TLB 0.000% 11/30/2028 DD 11/04/21			686,257.450	679,504.68



Asset Detail

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COVANTA 11/21 COV-LITE TLC 0.000% 11/30/2028 DD 11/04/21			52,055.750	51,543.52
COVANTA 6/23 TLB 0.000% 11/30/2028 DD 06/02/23			445,134.220	442,632.57
COVANTA 6/23 TLC 0.000% 11/30/2028 DD 06/02/23			33,385.070	33,197.45
COVIA/UNIMIN 12/20 TAKE BACK T 0.000% 07/31/2026 DD 12/30/20			449,617.000	442,450.11
CPG INTERNATIONAL/AZEK 4/22 TL 0.000% 04/28/2029 DD 04/18/22			1,228,715.000	1,222,055.36
CPM HOLDINGS 10/18 2ND LIEN			434,898.980	430,141.19
CPS AUTO RECEIVABLES B E 144A 5.000% 03/17/2025 DD 04/17/19			362,478.364	360,520.94
CPS AUTO RECEIVABLES C A 144A 4.180% 04/15/2030 DD 08/03/22			446,484.384	443,136.56
CREATIVE ARTISTS 2/23 TLB 0.000% 11/27/2028 DD 02/15/23			1,279,792.500	1,275,633.17
CREDIT ACCEPTANCE AU 1A A 144A 6.480% 03/15/2033 DD 03/16/23			517,000.000	516,597.67
CREDIT ACCEPTANCE AU 2A A 144A 5.920% 05/16/2033 DD 05/25/23			2,145,000.000	2,115,485.02
CREDIT ACCEPTANCE AU 3A A 144A 1.000% 05/15/2030 DD 05/20/21			1,662,109.358	1,618,844.98
CREDIT ACCEPTANCE AUT 4 A 144A 1.260% 10/15/2030 DD 10/28/21			582,000.000	556,475.99
CREDIT AGRICOLE SA 144A 4.375% 03/17/2025 DD 03/17/15			1,140,000.000	1,098,148.32
CREDIT SUISSE AG/NEW YORK NY 4.750% 08/09/2024 DD 08/23/22			985,000.000	962,736.48
CREDIT SUISSE AG/NEW YORK NY VAR RT 07/10/2023 DD 01/10/22			1,610,000.000	1,610,060.83
CREDIT SUISSE COMMERCIAL C3 B VAR RT 06/15/2039 DD 06/01/07			0.006	0.02
CREDIT SUISSE COMMERCIAL C3 C VAR RT 06/15/2039 DD 06/01/07			0.013	0.02
CREDIT SUISSE MOR SPT1 A1 144A VAR RT 04/25/2065 DD 07/01/20			184,322.081	181,071.41
CREDIT SUISSE MORT ICE4 A 144A VAR RT 05/15/2036 DD 06/05/19			982,555.524	977,650.61
CRESCENT ENERGY FINANCE L 144A 7.250% 05/01/2026 DD 05/06/21			2,300,000.000	2,158,573.00
CROWN CASTLE INC 5.000% 01/11/2028 DD 01/11/23			1,217,000.000	1,193,965.57
CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21			1,822,000.000	1,705,847.50
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			5,561,000.000	5,478,697.20
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16			500,000.000	460,416.30
CSAIL 2019-C16 COMMERCIAL C16 A3 3.329% 06/15/2052 DD 06/01/19			396,000.000	348,630.48
CSC HOLDINGS LLC 144A 3.375% 02/15/2031 DD 08/17/20			1,622,000.000	1,097,911.53
CSC HOLDINGS LLC 144A 4.625% 12/01/2030 DD 06/16/20			739,000.000	328,833.67
CSC HOLDINGS LLC 144A 5.000% 11/15/2031 DD 05/13/21			331,000.000	154,212.20
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			2,102,000.000	1,689,306.57
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			139,000.000	115,662.57
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19			1,594,000.000	752,638.98
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19			2,216,000.000	1,790,958.79
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14			542,000.000	504,081.99
CSL FINANCE PLC 144A 4.750% 04/27/2052 DD 04/27/22			100,000.000	92,972.39
CSMC 2020-AFC1 TR AFC1 A1 144A VAR RT 02/25/2050 DD 01/01/20			475,022.150	436,238.40
CSMC 2020-NQM1 TR NQM1 A1 144A VAR RT 05/25/2065 DD 09/01/20			615,844.127	549,250.56
CSMC 2020-RPL3 TR RPL3 A1 144A VAR RT 03/25/2060 DD 09/01/20			596,990.945	578,601.06
CSMC 2021-ADV ADV A 144A VAR RT 07/15/2038 DD 08/05/21			1,570,000.000	1,404,760.17

Asset Detail

Acct Base Currency Code : USD

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CSMC 2021-NQM1 NQM1 A1 144A VAR RT 05/25/2065 DD 01/01/21			1,325,093.595	1,104,604.92
CSMC 2021-NQM3 NQM3 A1 144A VAR RT 04/25/2066 DD 05/01/21			955,461.902	779,410.97
CSMC 2022-NQM1 NQM1 A1 144A VAR RT 11/25/2066 DD 01/01/22			2,730,651.627	2,309,650.96
CSMC SERIES 2019- NQM1 A1 144A VAR RT 10/25/2059 DD 11/01/19			105,746.862	100,602.84
CSN INOVA VENTURES 144A 6.750% 01/28/2028 DD 01/28/20			900,000.000	835,144.47
CUBIC 4/21 TLB 0.000% 05/25/2028 DD 04/15/21			653,936.090	566,164.79
CUBIC 4/21 TLC 0.000% 05/25/2028 DD 04/15/21			133,003.910	115,152.13
CULLIGAN 7/21 COV-LITE TLB			700,920.030	687,252.09
CVS HEALTH CORP 5.000% 01/30/2029 DD 06/02/23			1,191,000.000	1,179,065.93
CVS HEALTH CORP 5.250% 01/30/2031 DD 06/02/23			530,000.000	527,726.75
DAE FUNDING LLC 144A 3.375% 03/20/2028 DD 01/20/21			700,000.000	628,965.40
DAIMLER TRUCK FINANCE NOR 144A 5.150% 01/16/2026 DD 01/19/23			593,000.000	590,059.89
DANSKE BANK A/S 144A 5.375% 01/12/2024 DD 01/16/19			10,549,000.000	10,486,470.49
DANSKE BANK A/S 144A VAR RT 01/09/2026 DD 01/09/23			988,000.000	985,522.02
DANSKE BANK A/S 144A VAR RT 04/01/2028 DD 04/01/22			1,322,000.000	1,233,763.42
DANSKE BANK A/S 144A VAR RT 09/10/2025 DD 09/10/21			1,799,000.000	1,678,403.55
DANSKE BANK A/S 144A VAR RT 09/11/2026 DD 09/11/20			1,756,000.000	1,574,851.81
DANSKE BANK A/S 144A VAR RT 12/20/2025 DD 09/20/19			2,197,000.000	2,085,406.29
DARLING INGREDIENTS INC 144A 6.000% 06/15/2030 DD 06/09/22			2,905,000.000	2,837,342.44
DATABANK ISSUER 1A A2 144A 5.116% 02/25/2053 DD 02/28/23			565,000.000	519,839.16
DAVE & BUSTER'S 6/23 COV-LITE 0.000% 06/29/2029 DD 06/22/23			974,251.540	969,380.28
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20			2,326,000.000	2,360,890.00
DAWN ACQUISITION (AT&T COLOCATION) 10/18 COV-LITE TL			0.060	0.04
DB MASTER FINANCE 1A A2II 144A 4.021% 05/20/2049 DD 04/30/19			620,812.500	578,767.35
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			876,437.500	801,040.21
DBGS 2018-C1 MORTGAGE TR C1 XA VAR RT 10/15/2051 DD 10/01/18			78,286,869.504	629,990.09
DBGS 2021-W52 MORTG W52 C 144A VAR RT 10/15/2036 DD 11/18/21			9,120,000.000	7,985,591.47
DCP MIDSTREAM OPERATING LP 5.125% 05/15/2029 DD 05/10/19			687,000.000	672,008.63
DCP MIDSTREAM OPERATING LP 5.375% 07/15/2025 DD 07/17/18			1,491,000.000	1,476,041.84
DCP MIDSTREAM OPERATING LP 5.625% 07/15/2027 DD 06/24/20			1,373,000.000	1,370,835.06
DEEPHAVEN RESIDENTIA 3 A1 144A VAR RT 08/25/2066 DD 09/01/21			3,058,040.352	2,523,068.30
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18			860,000.000	841,221.88
DELL EQUIPMENT FINAN 2 A2 144A 0.330% 12/22/2026 DD 09/22/21			0.024	0.03
DELL EQUIPMENT FINAN 2 A2 144A 5.840% 01/22/2029 DD 06/22/23			1,510,000.000	1,513,106.07
DELL INTERNATIONAL LLC / EMC C 6.020% 06/15/2026 DD 06/15/21			4,135,000.000	4,201,650.99
DELTA AIR LINES 2020-1 CLASS A 2.500% 12/10/2029 DD 03/12/20			572,204.761	493,081.63
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20			4,374,000.000	4,243,179.95
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19			1,340,000.000	1,286,367.30
DELTA AIR LINES INC 4.375% 04/19/2028 DD 04/19/18			2,334,000.000	2,193,809.25



Asset Detail

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DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20			1,010,000.000	1,053,046.20
DELTA AIR LINES/SKYMILES 9/20 0.000% 10/20/2027 DD 09/14/20			583,188.620	605,192.32
DENTSPLY SIRONA INC 3.250% 06/01/2030 DD 05/26/20			630,000.000	544,828.97
DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/07/2033 DD 01/07/22			120,000.000	87,980.35
DEUTSCHE BANK AG/NEW YORK NY VAR RT 04/01/2025 DD 04/01/21			30,000.000	28,505.31
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/24/2026 DD 11/24/20			425,000.000	378,050.91
DEVON ENERGY CORP 5.250% 09/15/2024 DD 09/15/21			391,000.000	387,894.36
DEVON ENERGY CORP 5.250% 10/15/2027 DD 10/15/21			2,807,000.000	2,763,676.06
DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11			460,000.000	429,884.36
DEVON ENERGY CORP 8.250% 08/01/2023 DD 08/01/21			2,059,000.000	2,060,070.79
DICK'S SPORTING GOODS INC 4.100% 01/15/2052 DD 01/14/22			805,000.000	558,269.57
DIRECTV FINANCING 8/21 COV-LIT 0.000% 08/02/2027 DD 06/30/21			928,986.620	907,183.30
DISCOVER BANK 4.250% 03/13/2026 DD 03/13/14			3,124,000.000	2,951,911.84
DISCOVER CARD EXECUTION A2 A2 1.030% 09/15/2028 DD 09/27/21			978,000.000	860,086.35
DISCOVER CARD EXECUTION A3 A3 3.560% 07/15/2027 DD 08/09/22			5,490,000.000	5,302,523.09
DISCOVER CARD EXECUTION N A2 A 4.930% 06/15/2028 DD 06/28/23			2,510,000.000	2,498,983.36
DISCOVER CARD EXECUTION N A4 A 5.030% 10/15/2027 DD 11/28/22			4,800,000.000	4,774,434.25
DISCOVERY PURCHASER/BAYER 8/22 0.000% 08/04/2029 DD 07/25/22			488,195.880	466,075.72
DISH DBS CORP 144A 5.750% 12/01/2028 DD 11/26/21			2,839,000.000	2,111,824.22
DISH DBS CORP 5.125% 06/01/2029 DD 05/24/21			3,750,000.000	1,741,072.84
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			1,490,000.000	916,350.00
DISH NETWORK CORP 144A 11.750% 11/15/2027 DD 11/15/22			3,410,000.000	3,323,199.82
DNB BANK ASA 144A VAR RT 03/28/2025 DD 03/30/22			835,000.000	815,108.74
DOLLAR GENERAL CORP 5.450% 07/05/2033 DD 06/07/23			980,000.000	971,222.05
DOMINION ENERGY INC 3.900% 10/01/2025 DD 09/24/15			244,000.000	235,180.31
DOMINION ENERGY SOUTH CAROLINA 5.300% 05/15/2033 DD 05/21/03			280,000.000	282,250.70
DOMINION ENERGY SOUTH CAROLINA 5.800% 01/15/2033 DD 01/23/03			160,000.000	165,450.93
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			896,665.000	854,896.55
DOTDASH MEREDITH 12/21 TLB 0.000% 12/01/2028 DD 11/15/21			350,069.460	318,563.21
DPL INC 4.125% 07/01/2025 DD 01/01/21			2,280,000.000	2,171,700.00
DRIVE AUTO RECEIVABLES TRU 1 C 1.020% 06/15/2027 DD 04/21/21			1,148,947.480	1,132,751.35
DRIVE AUTO RECEIVABLES TRU 1 D 1.450% 01/16/2029 DD 04/21/21			1,420,000.000	1,335,638.37
DRIVE AUTO RECEIVABLES TRU 2 C 2.280% 08/17/2026 DD 06/17/20			84,547.864	84,271.38
DRIVE AUTO RECEIVABLES TRU 2 D 1.390% 03/15/2029 DD 08/25/21			3,468,000.000	3,237,021.84
DRIVE AUTO RECEIVABLES TRU 4 D 2.700% 02/16/2027 DD 09/18/19			746,977.164	737,610.37
DRYDEN 72 CLO LTD 72A AR 144A VAR RT 05/15/2032 DD 05/17/21			3,430,000.000	3,378,066.78
DRYDEN SENIOR LOA 47A A1R 144A VAR RT 04/15/2028 DD 04/29/21			4,535,298.713	4,514,364.09
DT AUTO OWNER TRUST 1A B 144A 5.190% 10/16/2028 DD 01/25/23			480,000.000	471,185.72
DT AUTO OWNER TRUST 4A A 144A 0.560% 09/15/2025 DD 11/10/21			138,844.679	138,035.82

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DT AUTO OWNER TRUST 4A B 144A 1.020% 05/15/2026 DD 11/10/21			954,000.000	929,304.56
DT MIDSTREAM 5/21 COV-LITE TL 0.000% 06/12/2028 DD 05/14/21			281,126.910	280,952.61
DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21			1,239,000.000	1,087,312.95
DT MIDSTREAM INC 144A 4.375% 06/15/2031 DD 06/09/21			1,640,000.000	1,412,705.02
DTE ENERGY CO 4.875% 06/01/2028 DD 05/12/23			2,992,000.000	2,925,604.28
DTE ENERGY CO STEP 10/01/2024 DD 07/01/2019			1,058,000.000	1,012,930.47
DTE ENERGY CO STEP 11/01/2024 DD 08/01/2022			3,916,000.000	3,827,820.30
DUFF & PHELPS 4/20 (USD) COV-L			1,101,000.990	1,066,396.53
DUKE ENERGY CORP 2.650% 09/01/2026 DD 08/12/16			1,708,000.000	1,578,458.98
DUKE ENERGY CORP 3.300% 06/15/2041 DD 06/10/21			570,000.000	419,137.20
DUKE ENERGY CORP 4.300% 03/15/2028 DD 08/11/22			1,372,000.000	1,316,462.22
DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22			520,000.000	474,724.67
DUKE ENERGY CORP 5.000% 12/08/2025 DD 12/08/22			764,000.000	758,435.32
DUKE UNIVERSITY 3.299% 10/01/2046 DD 10/18/16			863,000.000	672,431.59
DUN & BRADSTREET 1/19 COV-LITE TL			1,877,523.830	1,877,993.21
DUPONT PERFORMANCE 12/22 TLB 0.000% 12/07/2029 DD 11/29/22			886,120.280	887,227.93
E.ON SE REGS 0.375% 09/29/2027			345,000.000	329,885.38
E2OPEN 02/21 COV-LITE TL 0.000% 02/04/2028 DD 10/15/20			741,210.870	736,897.02
EAB / ADVISORY BOARD 6/21 COV- 0.000% 06/28/2028 DD 05/13/21			481,183.240	475,019.29
EAGLEVIEW TECHNOLOGY 7/18			939,430.280	823,955.51
ECOLAB INC 1.000% 01/15/2024			325,000.000	348,881.23
ECOPETROL SA 4.625% 11/02/2031 DD 11/02/21			480,000.000	370,586.06
ECOPETROL SA 5.375% 06/26/2026 DD 06/26/15			255,000.000	244,061.33
ECOPETROL SA 5.875% 05/28/2045 DD 05/28/14			260,000.000	178,145.40
ECOPETROL SA 6.875% 04/29/2030 DD 04/29/20			520,000.000	474,363.66
ECOPETROL SA 8.625% 01/19/2029 DD 07/06/23			573,000.000	574,317.90
ECOPETROL SA 8.875% 01/13/2033 DD 01/13/23			179,000.000	177,257.28
EDELMAN FINANCIAL 3/21 COV-LIT 0.000% 04/07/2028 DD 03/15/21			318,375.620	309,900.46
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19			200,000.000	200,009.82
EDISON INTERNATIONAL 6.950% 11/15/2029 DD 11/10/22			1,727,000.000	1,815,918.22
ELASTIC NV 144A 4.125% 07/15/2029 DD 07/06/21			956,000.000	824,698.66
ELECTRICITE DE FRANCE SA 144A 5.700% 05/23/2028 DD 05/23/23			3,760,000.000	3,753,111.98
ELEMENT SOLUTIONS INC 144A 3.875% 09/01/2028 DD 08/18/20			2,524,000.000	2,205,556.51
ELEVANCE HEALTH INC 4.900% 02/08/2026 DD 02/08/23			704,000.000	692,194.05
ELEVANCE HEALTH INC 5.125% 02/15/2053 DD 02/08/23			210,000.000	203,101.02
ELLINGTON FINANCIAL 1 A1 144A VAR RT 02/25/2066 DD 02/01/21			155,077.754	128,393.25
ELLINGTON FINANCIAL 2 A1 144A VAR RT 10/25/2065 DD 10/01/20			387,263.126	344,531.24
EMBECTA 3/22 COV-LITE TLB 0.000% 03/30/2029 DD 01/14/22			451,115.750	448,485.74
EMERA INC VAR RT 06/15/2076 DD 06/16/16			3,185,000.000	3,079,831.30



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EMERALD DEBT MERGER SUB L 144A 6.625% 12/15/2030 DD 05/19/23			2,095,000.000	2,076,668.75
ENBRIDGE INC 4.250% 12/01/2026 DD 11/29/16			984,000.000	948,759.49
ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23			1,177,000.000	1,192,210.62
ENBRIDGE/GRIZZLY ACQUISITIONS 10/18 COV-LITE TLB			852,487.540	850,535.34
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19			1,007,000.000	936,701.94
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			1,314,000.000	1,285,328.52
ENDO DAC / ENDO FINANCE L 144A 6.000% 06/30/2028 DD 06/16/20			598,000.000	29,900.00
ENEL FINANCE AMERICA LLC 144A 7.100% 10/14/2027 DD 10/14/22			1,284,000.000	1,348,678.60
ENEL FINANCE INTERNATIONAL 144A 6.800% 10/14/2025 DD 10/14/22			877,000.000	893,181.37
ENERGY TRANSFER LP 4.000% 10/01/2027 DD 09/21/17			493,000.000	461,507.76
ENERGY TRANSFER LP 5.875% 01/15/2024 DD 01/15/19			3,175,000.000	3,175,499.20
ENERGY TRANSFER LP 5.950% 12/01/2025 DD 11/17/15			95,000.000	95,271.06
ENGIE SA REGS 0.375% 06/21/2027			300,000.000	287,473.48
ENSONO/ACXIOM 5/21 COV-LITE TL 0.000% 05/26/2028 DD 04/27/21			778,140.000	698,380.65
ENTAIN/GVC HOLDINGS 10/22 COV- 0.000% 10/31/2029 DD 10/05/22			582,075.000	579,310.15
ENTEGRIS ESCROW CORP 144A 4.750% 04/15/2029 DD 04/14/22			1,552,000.000	1,436,190.83
ENTEGRIS ESCROW CORP 144A 5.950% 06/15/2030 DD 06/30/22			2,697,000.000	2,586,118.34
ENERGY CORP 0.900% 09/15/2025 DD 08/26/20			420,000.000	377,151.82
ENERGY TEXAS RESTORATION FUND 3.697% 12/15/2036 DD 04/01/22			175,000.000	160,161.05
ENTERPRISE FLEET FIN 1 A2 144A 5.510% 01/22/2029 DD 03/02/23			2,050,000.000	2,032,542.00
ENTERPRISE FLEET FIN 2 A2 144A 0.610% 07/20/2026 DD 09/30/20			768,590.313	756,558.95
EPR PROPERTIES 4.500% 06/01/2027 DD 05/23/17			247,000.000	221,329.82
EPR PROPERTIES 4.750% 12/15/2026 DD 12/14/16			4,328,000.000	3,937,404.53
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21			1,093,000.000	974,730.30
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21			2,654,000.000	2,323,916.71
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20			1,280,000.000	1,265,621.12
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20			1,182,000.000	1,165,760.52
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2027 DD 06/07/22			495,000.000	499,767.84
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2030 DD 06/07/22			613,000.000	620,224.21
EQM MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16			976,000.000	907,947.27
EQT CORP 144A 3.125% 05/15/2026 DD 05/17/21			2,161,000.000	1,986,845.01
EQT CORP 144A 3.625% 05/15/2031 DD 05/17/21			900,000.000	772,820.73
EQT CORP 3.900% 10/01/2027 DD 10/04/17			2,596,000.000	2,400,376.09
EQT CORP 5.700% 04/01/2028 DD 10/04/22			1,461,000.000	1,441,955.24
EQT CORP VAR RT 02/01/2025 DD 01/21/20			2,280,000.000	2,267,186.40
EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20			235,000.000	196,836.98
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	20,654.34
EQUITABLE FINANCIAL LIFE 144A 1.400% 07/07/2025 DD 07/07/20			2,408,000.000	2,190,258.17
EQUITABLE FINANCIAL LIFE 144A 5.450% 03/03/2028 DD 03/03/23			2,299,000.000	2,264,270.98



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ERAC USA FINANCE LLC 144A 4.600% 05/01/2028 DD 05/01/23			1,544,000.000	1,498,766.50
ERAC USA FINANCE LLC 144A 5.400% 05/01/2053 DD 05/01/23			310,000.000	309,089.39
ESKOM HOLDINGS SOC LTD 144A 6.750% 08/06/2023 DD 08/06/13			2,075,000.000	2,064,625.00
ESKOM HOLDINGS SOC LTD 144A 7.125% 02/11/2025 DD 02/11/15			1,166,000.000	1,143,939.28
ESSENTIAL UTILITIES INC 2.704% 04/15/2030 DD 04/15/20			220,000.000	186,388.43
ESSENTIAL UTILITIES INC 5.300% 05/01/2052 DD 05/20/22			275,000.000	258,236.25
ESSEX PORTFOLIO LP 1.650% 01/15/2031 DD 08/24/20			185,000.000	140,334.29
ETC GROUP 7/22 COV-LITE TL 0.000% 08/03/2029 DD 07/21/22			420,470.540	416,614.82
EUROPEAN INVESTMENT BANK REGS 0.250% 01/20/2032			1,170,000.000	1,011,806.71
EVEREST REINSURANCE HOLDINGS I 3.125% 10/15/2052 DD 10/04/21			320,000.000	211,173.77
EVERGY KANSAS CENTRAL INC 5.700% 03/15/2053 DD 03/14/23			550,000.000	565,559.19
EVERGY MISSOURI WEST INC 144A 5.150% 12/15/2027 DD 12/05/22			3,076,000.000	3,031,718.83
EVERSOURCE ENERGY 2.900% 03/01/2027 DD 02/25/22			53,000.000	48,820.00
EVERSOURCE ENERGY 4.750% 05/15/2026 DD 05/11/23			118,000.000	115,627.17
EVERSOURCE ENERGY 5.450% 03/01/2028 DD 03/06/23			828,000.000	831,666.24
EW SCRIPPS 12/19 COV-LITE TLB2			957,556.160	937,954.98
EXAMWORKS/ELECTRON 11/21 COV-L 0.000% 11/01/2028 DD 08/30/21			1,128,391.620	1,122,275.74
EXELON CORP 5.150% 03/15/2028 DD 02/21/23			787,000.000	782,555.41
EXELON CORP 5.300% 03/15/2033 DD 02/21/23			960,000.000	956,361.05
EXETER AUTOMOBILE RECEIVA 2A C 0.980% 06/15/2026 DD 06/02/21			934,435.137	913,992.13
EXETER AUTOMOBILE RECEIVA 3A B 4.860% 12/15/2026 DD 06/22/22			1,382,000.000	1,364,192.65
EXPEDIA GROUP INC 144A 6.250% 05/01/2025 DD 05/05/20			1,250,000.000	1,253,801.86
EXPORT-IMPORT BANK OF IND 144A 3.875% 02/01/2028 DD 02/01/18			720,000.000	674,973.79
EXPRESS OIL/MAVIS TIRE 4/21 TL 0.000% 05/04/2028 DD 04/13/21			660,326.540	653,723.28
EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23			1,632,000.000	1,629,912.33
F&G ANNUITIES & LIFE INC 144A 7.400% 01/13/2028 DD 01/13/23			1,189,000.000	1,182,457.27
F&G GLOBAL FUNDING 144A 0.900% 09/20/2024 DD 09/22/21			1,175,000.000	1,092,466.80
F&G GLOBAL FUNDING 144A 1.750% 06/30/2026 DD 06/30/21			5,744,000.000	5,082,634.81
F&G GLOBAL FUNDING 144A 2.300% 04/11/2027 DD 01/11/22			2,186,000.000	1,930,740.54
F&G GLOBAL FUNDING 144A 5.150% 07/07/2025 DD 07/07/22			5,343,000.000	5,164,347.07
FACTSET RESEARCH SYSTEMS INC 2.900% 03/01/2027 DD 03/01/22			933,000.000	855,471.68
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			2,024,000.000	1,905,941.66
FANNIE MAE CONNEC R02 2B2 144A VAR RT 11/25/2041 DD 12/01/21			1,000,000.000	954,465.80
FANNIE MAE CONNECTICUT C01 M2 VAR RT 10/25/2023 DD 10/24/13			1,884,656.018	1,905,858.40
FEDERAL NATL MTG ASSN 1.625% 01/07/2025 DD 01/10/20			1,910,000.000	1,810,719.06
FEDERAL NATL MTG ASSN 2.625% 09/06/2024 DD 09/08/14			1,600,000.000	1,552,385.46
FEDERATION DES CAISSES DE 144A 5.700% 03/14/2028 DD 03/14/23			2,045,000.000	2,041,865.84
FEECO/MAYFIELD/AMYNTA 2/23 TLB 0.000% 02/28/2028 DD 02/06/23			341,000.000	330,984.83
FELLS POINT FUNDING TRUST 144A 3.046% 01/31/2027 DD 02/09/22			4,888,000.000	4,492,530.98

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FERTITTA ENTERTAINMENT LL 144A 6.750% 01/15/2030 DD 01/27/22			1,731,000.000	1,473,120.99
FHLMC	POOL #A8-7441	4.000% 07/01/2039 DD 07/01/09	577,897.676	556,226.00
FHLMC	POOL #A9-1818	5.000% 04/01/2040 DD 04/01/10	2,701.094	2,724.87
FHLMC	POOL #C0-1394	7.000% 08/01/2032 DD 08/01/02	5,330.853	5,560.11
FHLMC	POOL #C0-1416	7.000% 09/01/2032 DD 09/01/02	11,715.846	12,051.02
FHLMC	POOL #C0-1458	7.000% 11/01/2032 DD 11/01/02	8,322.904	8,298.70
FHLMC	POOL #C0-1844	4.500% 04/01/2034 DD 04/01/04	17,518.483	17,283.19
FHLMC	POOL #C6-8290	7.000% 06/01/2032 DD 06/01/02	7,840.097	7,844.16
FHLMC	POOL #C6-8877	7.000% 07/01/2032 DD 07/01/02	14,823.056	14,784.74
FHLMC	POOL #G0-0286	8.000% 02/01/2025 DD 02/01/95	199.672	199.50
FHLMC	POOL #G0-1840	5.000% 07/01/2035 DD 06/01/05	27,119.401	27,356.70
FHLMC	POOL #G0-1864	5.000% 01/01/2034 DD 07/01/05	138,813.480	140,026.72
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	87,804.412	88,576.77
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	31,598.215	31,875.65
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	15,666.588	15,079.16
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	23,082.462	23,688.43
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	82,965.303	77,638.18
FHLMC	POOL #G0-8655	4.000% 07/01/2045 DD 07/01/15	39,397.138	37,720.32
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	444,365.734	400,877.66
FHLMC	POOL #G0-8688	4.000% 01/01/2046 DD 01/01/16	93,055.418	88,966.95
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	108,153.996	96,914.89
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	288,489.276	258,480.10
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	226,488.424	216,164.24
FHLMC	POOL #G0-8812	3.000% 04/01/2048 DD 04/01/18	302,512.518	270,562.05
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	3,790.437	3,710.17
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	6,327.016	6,193.37
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	109,797.188	104,778.03
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	50,789.358	48,704.59
FHLMC	POOL #G1-8701	3.000% 07/01/2033 DD 07/01/18	131,730.827	123,722.72
FHLMC	POOL #G1-8713	3.500% 10/01/2033 DD 10/01/18	330,244.162	316,601.68
FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	893,688.705	845,509.69
FHLMC	POOL #G6-7710	3.500% 03/01/2048 DD 03/01/18	266,318.484	246,117.79
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	154,109.728	146,144.00
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	226,806.348	209,559.94
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	38,978.899	36,544.32
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	492,267.576	445,052.74
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	90,259.481	81,597.78
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	106,136.525	98,226.99
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	114,548.583	102,840.40

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	29,003.371	25,989.46
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	997,063.780	921,993.43
FHLMC	POOL #Q5-5484	3.500% 04/01/2048 DD 04/01/18	141,499.039	131,100.04
FHLMC	POOL #QA-4675	3.000% 11/01/2049 DD 11/01/19	231,008.460	205,258.67
FHLMC	POOL #QA-6370	3.000% 01/01/2050 DD 01/01/20	385,698.459	342,670.94
FHLMC	POOL #QA-6505	3.000% 01/01/2050 DD 01/01/20	493,665.726	438,903.54
FHLMC	POOL #QA-6518	3.000% 01/01/2050 DD 01/01/20	370,007.446	329,769.11
FHLMC	POOL #QA-7075	3.000% 02/01/2050 DD 02/01/20	1,741,619.536	1,552,210.61
FHLMC	POOL #QB-5146	2.000% 11/01/2050 DD 10/01/20	363,131.502	298,722.30
FHLMC	POOL #QC-3428	2.500% 06/01/2051 DD 06/01/21	114,235.072	97,156.46
FHLMC	POOL #QC-4959	2.000% 08/01/2051 DD 07/01/21	1,125,357.769	919,949.91
FHLMC	POOL #QC-5978	2.500% 08/01/2051 DD 08/01/21	1,614,320.893	1,376,576.52
FHLMC	POOL #QC-9130	1.500% 10/01/2051 DD 10/01/21	1,329,852.033	1,028,919.22
FHLMC	POOL #QD-6542	2.500% 02/01/2052 DD 02/01/22	678,892.971	579,423.76
FHLMC	POOL #QD-6543	2.500% 02/01/2052 DD 02/01/22	1,391,192.866	1,185,787.47
FHLMC	POOL #QD-6813	2.500% 02/01/2052 DD 02/01/22	987,367.878	838,245.65
FHLMC	POOL #QE-0338	3.000% 04/01/2052 DD 04/01/22	176,804.032	155,786.35
FHLMC	POOL #QE-0664	3.000% 04/01/2052 DD 04/01/22	308,325.352	271,608.16
FHLMC	POOL #QE-2555	4.000% 05/01/2052 DD 05/01/22	199,759.886	187,493.96
FHLMC	POOL #QF-6672	5.500% 01/01/2053 DD 01/01/23	648,708.841	647,030.72
FHLMC	POOL #QF-8333	5.000% 03/01/2053 DD 02/01/23	696,336.689	682,899.79
FHLMC	POOL #QF-9591	5.000% 03/01/2053 DD 03/01/23	394,909.392	387,288.86
FHLMC	POOL #QN-0121	2.500% 06/01/2034 DD 06/01/19	41,583.732	38,165.98
FHLMC	POOL #QN-7849	2.000% 09/01/2036 DD 09/01/21	590,312.209	523,797.99
FHLMC	POOL #QU-7450	2.500% 07/01/2050 DD 06/01/20	99,723.076	82,576.60
FHLMC	POOL #RA-1865	3.000% 12/01/2049 DD 12/01/19	170,125.018	151,143.12
FHLMC	POOL #RA-2457	3.000% 04/01/2050 DD 04/01/20	15,483.383	13,799.47
FHLMC	POOL #RA-3078	3.000% 07/01/2050 DD 06/01/20	1,230,067.465	1,096,284.49
FHLMC	POOL #RA-3575	2.000% 09/01/2050 DD 09/01/20	737,949.517	607,136.93
FHLMC	POOL #RA-5257	2.000% 05/01/2051 DD 05/01/21	2,276,258.592	1,865,489.27
FHLMC	POOL #RA-5286	2.500% 05/01/2051 DD 05/01/21	1,360,767.225	1,156,893.70
FHLMC	POOL #RA-6191	2.000% 11/01/2051 DD 10/01/21	92,194.190	75,404.52
FHLMC	POOL #RA-6235	2.000% 11/01/2051 DD 10/01/21	80,132.377	65,500.90
FHLMC	POOL #RA-6333	2.000% 11/01/2051 DD 10/01/21	2,933,950.195	2,394,782.84
FHLMC	POOL #RA-6499	2.000% 12/01/2051 DD 12/01/21	668,416.431	546,521.77
FHLMC	POOL #RA-6509	2.000% 12/01/2051 DD 12/01/21	1,043,552.153	855,661.28
FHLMC	POOL #RA-7485	4.000% 05/01/2052 DD 05/01/22	2,755,247.576	2,586,910.98
FHLMC	POOL #RA-7784	4.500% 08/01/2052 DD 08/01/22	908,591.483	874,025.98
FHLMC	POOL #RA-8070	4.500% 11/01/2052 DD 10/01/22	1,651,733.466	1,588,767.12



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #RA-8071	5.000% 10/01/2052 DD 10/01/22	734,430.689	720,577.94
FHLMC	POOL #RA-9306	6.000% 06/01/2053 DD 06/01/23	1,635,201.000	1,650,618.00
FHLMC	POOL #RA-9307	5.500% 06/01/2053 DD 06/01/23	1,591,608.000	1,585,239.90
FHLMC	POOL #RB-5153	2.000% 03/01/2042 DD 03/01/22	491,548.691	416,019.66
FHLMC	POOL #RB-5154	2.500% 04/01/2042 DD 03/01/22	1,632,436.759	1,417,195.88
FHLMC	POOL #RC-1914	2.000% 06/01/2036 DD 06/01/21	422,442.236	374,790.74
FHLMC	POOL #SB-0760	2.500% 12/01/2035 DD 09/01/22	472,863.918	431,995.23
FHLMC	POOL #SB-8010	2.500% 09/01/2034 DD 09/01/19	55,995.572	51,404.02
FHLMC	POOL #SB-8132	2.000% 11/01/2036 DD 11/01/21	1,160,694.375	1,029,495.75
FHLMC	POOL #SB-8148	2.000% 04/01/2037 DD 03/01/22	310,941.175	275,794.06
FHLMC	POOL #SB-8503	2.000% 08/01/2035 DD 07/01/20	1,099,286.263	978,445.97
FHLMC	POOL #SC-0346	3.000% 10/01/2039 DD 02/01/23	616,860.366	569,741.51
FHLMC	POOL #SD-0185	3.000% 12/01/2049 DD 12/01/19	135,735.859	120,972.59
FHLMC	POOL #SD-0748	2.500% 11/01/2051 DD 10/01/21	2,112,122.181	1,812,886.70
FHLMC	POOL #SD-0895	2.000% 02/01/2052 DD 02/01/22	3,763,824.075	3,086,777.17
FHLMC	POOL #SD-1068	3.500% 01/01/2051 DD 06/01/22	2,413,979.025	2,227,652.15
FHLMC	POOL #SD-1143	4.500% 09/01/2050 DD 06/01/22	975,859.709	953,155.82
FHLMC	POOL #SD-1571	5.000% 08/01/2052 DD 08/01/22	579,929.227	573,240.81
FHLMC	POOL #SD-1741	5.000% 10/01/2052 DD 10/01/22	843,485.149	832,192.81
FHLMC	POOL #SD-1805	5.000% 11/01/2052 DD 10/01/22	462,126.123	455,225.07
FHLMC	POOL #SD-1822	5.000% 11/01/2052 DD 10/01/22	1,001,324.369	989,776.10
FHLMC	POOL #SD-1926	5.500% 11/01/2052 DD 11/01/22	772,973.376	774,907.85
FHLMC	POOL #SD-2903	2.000% 03/01/2051 DD 05/01/23	8,214,117.175	6,726,601.83
FHLMC	POOL #SD-3166	3.500% 12/01/2047 DD 06/01/23	1,298,726.077	1,205,729.16
FHLMC	POOL #SD-7501	4.000% 07/01/2049 DD 06/01/19	2,009,445.125	1,921,382.56
FHLMC	POOL #SD-7513	3.500% 04/01/2050 DD 03/01/20	118,670.314	109,741.17
FHLMC	POOL #SD-7518	3.000% 06/01/2050 DD 05/01/20	1,794,957.064	1,601,540.92
FHLMC	POOL #SD-7525	2.500% 10/01/2050 DD 09/01/20	1,196,488.529	1,029,296.94
FHLMC	POOL #SD-7545	2.500% 09/01/2051 DD 09/01/21	991,340.362	851,430.56
FHLMC	POOL #SD-7548	2.500% 11/01/2051 DD 01/01/22	1,179,867.847	1,011,283.93
FHLMC	POOL #SD-7553	3.000% 03/01/2052 DD 03/01/22	279,095.851	248,169.80
FHLMC	POOL #SD-7554	2.500% 04/01/2052 DD 05/01/22	1,417,764.803	1,214,816.72
FHLMC	POOL #SD-8037	2.500% 01/01/2050 DD 12/01/19	877,153.065	748,709.62
FHLMC	POOL #SD-8176	1.500% 10/01/2051 DD 10/01/21	373,911.911	289,300.74
FHLMC	POOL #SD-8238	4.500% 08/01/2052 DD 07/01/22	499,999.137	480,977.77
FHLMC	POOL #SD-8275	4.500% 12/01/2052 DD 11/01/22	392,637.387	377,670.08
FHLMC	POOL #SD-8328	4.500% 05/01/2053 DD 05/01/23	364,999.727	351,079.31
FHLMC	POOL #SE-9060	2.000% 02/01/2052 DD 01/01/23	1,564,289.091	1,228,157.08
FHLMC	POOL #ZM-2661	3.500% 02/01/2047 DD 10/01/18	174,497.242	162,476.05



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC POOL #ZS-4577 3.500% 08/01/2044 DD 09/01/18			217,155.972	202,355.82
FHLMC POOL #ZS-8696 2.500% 05/01/2033 DD 09/01/18			69,863.348	64,569.58
FHLMC POOL #ZS-9148 5.000% 09/01/2031 DD 09/01/18			1,085.270	1,069.64
FHLMC POOL #ZT-0511 3.000% 08/01/2048 DD 09/01/18			579,702.513	518,075.33
FHLMC POOL #ZT-0528 3.500% 08/01/2046 DD 09/01/18			1,458,654.029	1,356,845.89
FHLMC POOL #ZT-0538 3.500% 03/01/2048 DD 09/01/18			844,635.907	779,660.10
FHLMC MULTICLASS MTG 4821 MA 3.500% 10/15/2053 DD 08/01/18			430,746.772	410,535.92
FHLMC MULTICLASS MTG 5197 EA 2.000% 02/25/2052 DD 01/01/22			1,635,022.111	1,396,348.29
FHLMC MULTICLASS MTG 5228 BH 3.500% 01/25/2051 DD 05/01/22			1,228,575.645	1,157,646.41
FHLMC MULTICLASS MTG 5230 DM 3.500% 09/25/2044 DD 05/01/22			3,351,461.090	3,163,057.03
FHLMC MULTICLASS MTG 5249 AB 4.000% 11/25/2051 DD 07/01/22			1,705,265.098	1,617,994.06
FHLMC MULTICLASS MTG K063 A2 VAR RT 01/25/2027 DD 03/01/17			190,000.000	181,491.31
FHLMC MULTICLASS MTG K064 A2 3.224% 03/25/2027 DD 05/01/17			205,000.000	194,684.11
FHLMC MULTICLASS MTG K065 A2 3.243% 04/25/2027 DD 07/01/17			1,100,000.000	1,044,591.13
FHLMC MULTICLASS MTG K067 A2 3.194% 07/25/2027 DD 09/01/17			1,141,000.000	1,076,637.68
FHLMC MULTICLASS MTG K068 A2 3.244% 08/25/2027 DD 10/01/17			975,000.000	921,395.09
FHLMC MULTICLASS MTG K070 A2 VAR RT 11/25/2027 DD 12/01/17			364,000.000	344,452.76
FHLMC MULTICLASS MTG K076 A2 3.900% 04/25/2028 DD 05/01/18			3,016,000.000	2,924,857.38
FHLMC MULTICLASS MTG K080 A2 VAR RT 07/25/2028 DD 09/01/18			327,000.000	317,588.61
FHLMC MULTICLASS MTG K085 A2 VAR RT 10/25/2028 DD 12/01/18			324,000.000	315,724.43
FHLMC MULTICLASS MTG K091 A2 3.505% 03/25/2029 DD 04/01/19			871,000.000	825,133.75
FHLMC MULTICLASS MTG K095 A2 2.785% 06/25/2029 DD 08/01/19			1,388,000.000	1,261,334.45
FHLMC MULTICLASS MTG K107 A2 1.639% 01/25/2030 DD 04/01/20			619,000.000	518,003.72
FHLMC MULTICLASS MTG K141 A2 2.250% 02/25/2032 DD 04/01/22			535,000.000	449,756.31
FHLMC MULTICLASS MTG K142 A2 2.400% 03/25/2032 DD 04/01/22			3,555,000.000	3,024,745.45
FHLMC MULTICLASS MTG K146 A2 2.920% 06/25/2032 DD 06/01/22			250,000.000	221,081.10
FHLMC MULTICLASS MTG K723 A2 2.454% 08/25/2023 DD 11/01/16			115,372.498	114,699.75
FIDELITY NATIONAL INFORMATION 1.500% 05/21/2027			710,000.000	702,939.99
FIDELITY NATIONAL INFORMATION 5.625% 07/15/2052 DD 07/13/22			225,000.000	211,815.07
FILTRATION GROUP 10/21 INCREME 0.000% 10/21/2028 DD 10/12/21			878,390.640	874,314.91
FILTRATION GROUP 5/23 (USD) TL 0.000% 10/21/2028 DD 05/15/23			159,600.000	159,400.50
FIRST INVESTORS AUTO 2A A 144A 6.260% 07/15/2027 DD 11/02/22			3,150,212.554	3,148,265.41
FIRST QUANTUM MINERALS LT 144A 7.500% 04/01/2025 DD 03/22/17			2,387,000.000	2,384,029.81
FIRST-CITIZENS BANK & TRUST CO VAR RT 09/27/2025 DD 09/27/19			1,738,000.000	1,643,551.35
FIRSTENERGY CORP 2.050% 03/01/2025 DD 02/20/20			828,000.000	773,790.84
FIRSTENERGY CORP 2.250% 09/01/2030 DD 06/08/20			440,000.000	356,400.00
FIRSTENERGY CORP 2.650% 03/01/2030 DD 02/20/20			630,000.000	531,323.10
FIRSTENERGY CORP 7.375% 11/15/2031 DD 11/15/01			1,635,000.000	1,864,782.90
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17			890,000.000	844,676.48

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRSTENERGY TRANSMISSION 144A 2.866% 09/15/2028 DD 03/19/21			142,000.000	124,918.93
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14			1,669,000.000	1,627,243.42
FIRSTKEY HOMES 202 SFR2 A 144A 1.266% 10/19/2037 DD 10/20/20			300,471.789	269,674.87
FISERV 2/20 COV-LITE TLB			1,455,321.470	1,411,661.83
FISERV INC 1.125% 07/01/2027			395,000.000	386,963.61
FLAGSHIP CREDIT AUTO 1 A2 144A 5.380% 12/15/2026 DD 02/08/23			993,000.000	988,014.84
FLAGSHIP CREDIT AUTO 2 A 144A 0.370% 12/15/2026 DD 05/20/21			166,980.437	165,545.42
FLAGSHIP CREDIT AUTO 3 A2 144A 4.060% 10/15/2025 DD 08/18/22			2,062,778.209	2,051,039.14
FLAGSHIP CREDIT AUTO 4 A2 144A 6.150% 09/15/2026 DD 11/09/22			3,546,486.425	3,542,829.29
FLAGSHIP CREDIT AUTO 4 A3 144A 6.320% 06/15/2027 DD 11/09/22			4,860,000.000	4,885,160.70
FLATIRON CLO 20 LTD 1A E 144A VAR RT 11/20/2033 DD 11/10/20			1,000,000.000	1,001,159.31
FLORIDA POWER & LIGHT CO 4.400% 05/15/2028 DD 05/18/23			1,324,000.000	1,296,836.32
FLORIDA POWER & LIGHT CO 4.450% 05/15/2026 DD 05/18/23			625,000.000	618,317.54
FLORIDA ST BRD OF ADMIN FIN CO 2.154% 07/01/2030 DD 09/16/20			364,000.000	303,396.40
FMC CORP 5.150% 05/18/2026 DD 05/18/23			808,000.000	794,645.75
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93			270.673	273.12
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			1,677.884	1,678.23
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			105.604	108.11
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			304.512	311.03
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			194.639	198.80
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99			398.225	410.55
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99			1,348.145	1,391.43
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99			1,144.464	1,176.97
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99			527.095	538.63
FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00			230.921	236.90
FNMA POOL #0254239 6.500% 03/01/2032 DD 02/01/02			528.702	549.73
FNMA POOL #0254449 7.000% 09/01/2032 DD 08/01/02			12,004.382	12,479.11
FNMA POOL #0254517 7.000% 11/01/2032 DD 10/01/02			16,959.171	17,645.20
FNMA POOL #0313389 7.000% 03/01/2027 DD 02/01/97			20.423	20.49
FNMA POOL #0313877 6.500% 12/01/2027 DD 11/01/97			154.559	157.87
FNMA POOL #0323397 6.500% 11/01/2028 DD 10/01/98			353.880	361.65
FNMA POOL #0323422 6.500% 12/01/2028 DD 11/01/98			977.831	999.46
FNMA POOL #0357243 6.500% 06/01/2032 DD 06/01/02			50.473	51.57
FNMA POOL #0390557 7.000% 08/01/2027 DD 08/01/97			86.125	85.26
FNMA POOL #0447954 6.500% 10/01/2028 DD 10/01/98			997.299	1,019.30
FNMA POOL #0452026 6.500% 11/01/2028 DD 11/01/98			395.831	404.30
FNMA POOL #0456832 6.500% 02/01/2029 DD 01/01/99			1,219.518	1,245.92
FNMA POOL #0479506 6.500% 04/01/2029 DD 04/01/99			207.616	212.13
FNMA POOL #0484940 6.500% 06/01/2029 DD 06/01/99			1,715.236	1,751.93

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	146.129	149.26
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	72.892	72.55
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	708.318	723.47
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	1,530.248	1,562.99
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	662.174	676.23
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	1,338.137	1,387.27
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	21,128.730	21,511.86
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	119.821	122.38
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	646.958	643.23
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	10,017.738	10,022.03
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	424.776	434.29
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	702.819	717.86
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	2,466.108	2,518.87
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	320.036	326.96
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	343.442	350.79
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	1,861.710	1,901.54
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	5,338.288	5,384.00
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	254.504	259.95
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	4,554.614	4,548.61
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	1,693.528	1,683.07
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	5,654.122	5,627.96
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	5,522.486	5,502.12
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	2,475.925	2,466.98
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	7,266.032	7,256.21
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	258.866	264.40
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	622.299	635.61
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	1,083.829	1,068.05
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	1,174.725	1,180.92
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	895.478	891.09
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	3,816.799	3,803.05
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	1,681.378	1,674.79
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	12,632.309	13,236.76
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	11,371.201	11,945.08
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	12,645.864	13,245.85
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	1,715.928	1,679.89
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	517.010	509.48
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	6,931.572	7,220.49
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	15,926.680	16,047.29
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	59,902.374	62,215.81



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	1,734.587	1,772.99
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	28,500.044	28,154.36
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	106,666.561	105,373.01
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	62,676.153	61,916.40
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	99,241.729	92,765.49
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	14,679.092	14,484.74
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	4,966.207	4,863.11
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	177,968.078	166,705.56
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	298,731.809	295,106.90
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	26,216.705	26,416.56
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	29,665.161	29,891.15
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	1,038,429.877	966,539.53
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	110,826.997	116,433.41
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	230,166.530	227,375.46
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	200,434.998	194,152.56
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	66,385.291	62,168.46
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	467,204.960	437,516.89
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	160,820.793	150,603.91
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	34,299.678	30,975.34
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	88,655.916	80,055.49
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	95,292.006	86,047.24
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	282,176.698	254,798.48
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	54,968.749	49,636.27
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	142,545.566	132,999.60
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	31,286.968	29,104.60
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	330,794.961	315,260.61
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	295,071.792	265,358.02
FNMA	POOL #0AS6973	3.000% 04/01/2036 DD 03/01/16	125,851.755	116,512.18
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	414,564.005	372,040.96
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	92,158.810	87,925.87
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	54,852.346	49,054.92
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	225,384.525	201,053.92
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	77,842.291	70,290.31
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	37,595.519	33,948.24
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	266,641.482	247,824.28
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	36,083.725	34,441.18
FNMA	POOL #0BE3667	3.500% 06/01/2047 DD 06/01/17	72,613.231	67,159.70
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	107,516.771	99,825.34
FNMA	POOL #0BF0278	3.500% 05/01/2042 DD 12/01/18	165,203.134	154,410.83



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0BF0451	3.500% 06/01/2041 DD 08/01/20	1,630,253.738	1,525,115.17
FNMA	POOL #0BF0606	5.000% 03/01/2062 DD 10/01/22	1,063,695.462	1,062,114.12
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	635,465.747	568,280.92
FNMA	POOL #0BK0436	3.000% 12/01/2049 DD 12/01/19	178,949.413	159,498.02
FNMA	POOL #0BK6111	4.000% 07/01/2048 DD 07/01/18	297,884.513	283,982.47
FNMA	POOL #0BM4830	3.500% 02/01/2047 DD 10/01/18	809,646.016	754,710.29
FNMA	POOL #0BM6152	3.500% 06/01/2044 DD 10/01/19	667,496.429	621,200.32
FNMA	POOL #0BM6785	3.500% 08/01/2043 DD 09/01/21	34,829.949	32,381.80
FNMA	POOL #0BM7041	3.500% 02/01/2046 DD 07/01/22	196,265.447	182,673.56
FNMA	POOL #0BO5032	3.000% 12/01/2049 DD 12/01/19	125,239.192	111,793.48
FNMA	POOL #0BP4938	3.000% 05/01/2050 DD 05/01/20	319,697.585	284,949.89
FNMA	POOL #0BP5474	2.500% 06/01/2050 DD 06/01/20	672,416.934	573,741.34
FNMA	POOL #0BP5482	2.500% 06/01/2050 DD 06/01/20	1,041,395.434	886,244.06
FNMA	POOL #0BP5502	2.500% 06/01/2050 DD 06/01/20	290,957.292	248,198.70
FNMA	POOL #0BP5576	2.500% 06/01/2050 DD 06/01/20	920,555.064	783,567.31
FNMA	POOL #0BP8762	2.500% 07/01/2050 DD 06/01/20	719,580.590	614,728.42
FNMA	POOL #0BP9537	2.500% 07/01/2050 DD 07/01/20	1,408,584.492	1,201,553.85
FNMA	POOL #0BQ0212	2.500% 08/01/2050 DD 08/01/20	840,455.627	717,634.50
FNMA	POOL #0BQ1844	2.500% 09/01/2050 DD 08/01/20	1,792,397.143	1,524,516.54
FNMA	POOL #0BR9127	2.500% 05/01/2051 DD 04/01/21	448,349.573	382,016.41
FNMA	POOL #0BT1307	2.500% 07/01/2051 DD 06/01/21	577,034.183	492,237.54
FNMA	POOL #0BT1335	2.500% 07/01/2051 DD 07/01/21	287,759.595	244,738.04
FNMA	POOL #0BT6681	2.000% 08/01/2036 DD 08/01/21	372,970.266	330,889.11
FNMA	POOL #0BU1215	2.500% 03/01/2052 DD 03/01/22	1,220,742.045	1,046,608.96
FNMA	POOL #0BV9931	4.000% 06/01/2052 DD 06/01/22	2,778,730.894	2,608,416.42
FNMA	POOL #0BW9898	4.500% 10/01/2052 DD 10/01/22	1,791,857.611	1,730,758.63
FNMA	POOL #0BX0963	5.000% 10/01/2052 DD 10/01/22	476,265.051	467,315.91
FNMA	POOL #0BX6812	5.500% 01/01/2053 DD 02/01/23	49,886.155	49,751.47
FNMA	POOL #0CA0660	4.000% 11/01/2047 DD 10/01/17	1,634,188.055	1,559,941.54
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	197,394.048	192,984.67
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	85,331.711	83,649.48
FNMA	POOL #0CA3809	3.000% 07/01/2049 DD 06/01/19	170,960.077	152,380.92
FNMA	POOL #0CA4263	3.000% 10/01/2034 DD 09/01/19	436,732.971	409,109.29
FNMA	POOL #0CA4536	3.000% 11/01/2049 DD 10/01/19	23,873.200	21,211.60
FNMA	POOL #0CA4657	3.500% 10/01/2048 DD 11/01/19	614,017.099	566,805.99
FNMA	POOL #0CA4860	3.000% 12/01/2049 DD 11/01/19	1,120,247.491	995,242.98
FNMA	POOL #0CA4881	2.500% 12/01/2034 DD 12/01/19	2,463,077.017	2,260,780.64
FNMA	POOL #0CA5220	3.000% 02/01/2050 DD 01/01/20	1,152,266.842	1,021,402.86
FNMA	POOL #0CA5538	3.000% 04/01/2050 DD 03/01/20	461,967.236	412,195.34



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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FNMA	POOL #0CA5659	2.500% 05/01/2050 DD 04/01/20	1,862,514.022	1,580,172.91
FNMA	POOL #0CA6707	2.500% 08/01/2050 DD 07/01/20	3,262,030.173	2,818,747.48
FNMA	POOL #0CA6847	2.500% 08/01/2035 DD 08/01/20	506,429.561	462,328.40
FNMA	POOL #0CA6937	3.000% 09/01/2050 DD 08/01/20	1,386,137.077	1,227,960.82
FNMA	POOL #0CA7009	2.500% 09/01/2050 DD 08/01/20	1,867,088.477	1,546,472.94
FNMA	POOL #0CA7087	4.500% 09/01/2050 DD 08/01/20	422,493.284	408,478.63
FNMA	POOL #0CA7144	2.500% 09/01/2035 DD 09/01/20	804,000.616	734,015.03
FNMA	POOL #0CA9007	4.500% 02/01/2051 DD 01/01/21	134,670.602	129,749.55
FNMA	POOL #0CA9306	3.000% 02/01/2051 DD 02/01/21	995,670.795	879,303.78
FNMA	POOL #0CB0478	2.000% 05/01/2036 DD 04/01/21	1,524,807.628	1,352,804.12
FNMA	POOL #0CB0982	2.000% 07/01/2051 DD 06/01/21	566,719.500	464,691.68
FNMA	POOL #0CB1146	3.000% 07/01/2051 DD 06/01/21	265,876.966	235,467.55
FNMA	POOL #0CB1279	2.500% 08/01/2051 DD 07/01/21	203,179.343	174,087.30
FNMA	POOL #0CB1382	2.500% 08/01/2051 DD 07/01/21	1,978,579.065	1,691,839.77
FNMA	POOL #0CB1782	2.000% 10/01/2051 DD 09/01/21	2,682,951.433	2,191,648.96
FNMA	POOL #0CB1784	2.500% 10/01/2051 DD 09/01/21	818,184.100	695,855.03
FNMA	POOL #0CB1804	2.000% 10/01/2051 DD 09/01/21	57,439.975	46,979.72
FNMA	POOL #0CB2275	2.500% 12/01/2051 DD 11/01/21	1,349,011.283	1,149,822.45
FNMA	POOL #0CB2610	2.000% 01/01/2052 DD 12/01/21	2,827,712.924	2,310,674.30
FNMA	POOL #0CB2802	2.000% 02/01/2052 DD 01/01/22	1,208,629.157	987,764.69
FNMA	POOL #0CB2803	2.000% 02/01/2052 DD 01/01/22	352,295.878	287,940.40
FNMA	POOL #0CB2835	2.000% 02/01/2052 DD 01/01/22	2,100,525.074	1,734,377.99
FNMA	POOL #0CB2927	2.000% 02/01/2052 DD 01/01/22	1,863,930.687	1,521,705.11
FNMA	POOL #0CB2969	2.000% 03/01/2037 DD 02/01/22	644,756.882	572,601.09
FNMA	POOL #0CB3010	2.000% 03/01/2052 DD 02/01/22	2,557,377.029	2,105,052.68
FNMA	POOL #0CB3152	2.000% 03/01/2052 DD 02/01/22	3,848,427.907	3,144,869.63
FNMA	POOL #0CB3207	2.500% 03/01/2037 DD 03/01/22	115,372.050	105,501.42
FNMA	POOL #0CB3559	2.000% 04/01/2052 DD 04/01/22	296,869.548	242,576.51
FNMA	POOL #0CB3768	3.500% 06/01/2052 DD 05/01/22	1,623,790.091	1,480,944.92
FNMA	POOL #0CB5113	5.500% 11/01/2052 DD 10/01/22	1,787,427.794	1,785,835.98
FNMA	POOL #0CB5731	5.500% 02/01/2053 DD 02/01/23	392,054.868	390,349.09
FNMA	POOL #0CB5769	5.000% 02/01/2053 DD 02/01/23	1,581,212.592	1,551,036.84
FNMA	POOL #0CB5774	5.500% 02/01/2053 DD 02/01/23	1,571,774.964	1,569,043.06
FNMA	POOL #0CB5902	5.500% 03/01/2053 DD 02/01/23	1,875,364.616	1,872,105.06
FNMA	POOL #0CB5986	5.000% 03/01/2053 DD 03/01/23	3,190,710.290	3,129,821.26
FNMA	POOL #0FM1205	3.000% 07/01/2049 DD 07/01/19	143,555.264	127,954.32
FNMA	POOL #0FM1325	3.000% 08/01/2034 DD 07/01/19	230,719.675	216,163.27
FNMA	POOL #0FM1873	3.000% 11/01/2049 DD 11/01/19	495,031.803	439,893.71
FNMA	POOL #0FM2801	3.000% 03/01/2050 DD 03/01/20	690,247.960	613,295.41



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0FM3118	3.000% 05/01/2050 DD 04/01/20	78,446.382	69,998.82
FNMA	POOL #0FM3755	2.000% 08/01/2035 DD 08/01/20	100,902.565	90,023.30
FNMA	POOL #0FM3951	3.000% 08/01/2050 DD 07/01/20	154,880.773	138,202.19
FNMA	POOL #0FM4376	3.000% 10/01/2035 DD 09/01/20	106,043.256	99,188.68
FNMA	POOL #0FM4443	3.000% 09/01/2050 DD 09/01/20	216,153.041	192,875.86
FNMA	POOL #0FM4523	2.000% 10/01/2050 DD 10/01/20	298,742.164	246,365.68
FNMA	POOL #0FM4719	3.000% 11/01/2050 DD 10/01/20	89,130.733	79,443.25
FNMA	POOL #0FM6128	2.500% 02/01/2051 DD 02/01/21	915,737.655	780,819.21
FNMA	POOL #0FM6559	2.000% 03/01/2051 DD 03/01/21	917,140.040	751,781.44
FNMA	POOL #0FM6871	2.500% 04/01/2051 DD 04/01/21	525,801.326	448,178.25
FNMA	POOL #0FM8104	3.000% 07/01/2051 DD 07/01/21	1,375,716.101	1,215,893.40
FNMA	POOL #0FM8533	2.500% 03/01/2051 DD 08/01/21	6,098,286.532	5,246,152.46
FNMA	POOL #0FM8752	2.500% 09/01/2051 DD 09/01/21	168,743.163	146,076.52
FNMA	POOL #0FM8803	2.500% 09/01/2051 DD 09/01/21	603,152.611	518,173.99
FNMA	POOL #0FM9245	3.000% 11/01/2048 DD 10/01/21	82,580.683	73,818.28
FNMA	POOL #0FP0013	4.000% 06/01/2048 DD 05/01/22	1,145,691.438	1,091,583.37
FNMA	POOL #0FS0007	3.000% 08/01/2050 DD 12/01/21	129,819.147	115,053.22
FNMA	POOL #0FS0016	4.000% 06/01/2049 DD 12/01/21	926,860.281	883,671.11
FNMA	POOL #0FS0031	2.500% 10/01/2051 DD 12/01/21	1,068,142.674	905,972.42
FNMA	POOL #0FS0047	3.000% 12/01/2047 DD 12/01/21	52,569.696	47,073.65
FNMA	POOL #0FS0346	2.000% 01/01/2052 DD 01/01/22	3,949,263.902	3,256,315.04
FNMA	POOL #0FS0610	2.000% 02/01/2037 DD 02/01/22	2,475,451.181	2,196,116.86
FNMA	POOL #0FS2041	2.000% 08/01/2051 DD 05/01/22	373,757.722	305,732.29
FNMA	POOL #0FS2085	1.500% 11/01/2051 DD 05/01/22	1,463,172.181	1,133,662.20
FNMA	POOL #0FS2237	4.000% 10/01/2046 DD 06/01/22	911,970.365	876,818.23
FNMA	POOL #0FS2500	3.000% 03/01/2037 DD 07/01/22	836,239.444	782,913.05
FNMA	POOL #0FS2743	2.500% 07/01/2036 DD 08/01/22	935,186.779	858,496.33
FNMA	POOL #0FS2914	4.500% 09/01/2052 DD 09/01/22	1,987,262.828	1,922,571.13
FNMA	POOL #0FS3053	5.500% 10/01/2052 DD 10/01/22	625,564.960	628,867.19
FNMA	POOL #0FS3331	5.000% 11/01/2052 DD 11/01/22	832,364.320	821,221.00
FNMA	POOL #0FS3332	5.500% 12/01/2052 DD 11/01/22	1,556,753.742	1,560,650.03
FNMA	POOL #0FS4410	2.500% 02/01/2035 DD 04/01/23	817,487.843	755,362.56
FNMA	POOL #0FS4603	2.000% 06/01/2043 DD 05/01/23	2,139,665.812	1,824,216.21
FNMA	POOL #0FS5157	3.000% 02/01/2050 DD 06/01/23	3,582,490.289	3,207,887.08
FNMA	POOL #0MA0293	4.500% 01/01/2030 DD 12/01/09	15,832.074	15,544.27
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	9,338.320	9,111.54
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	49,198.743	45,766.49
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	85,249.722	76,393.93
FNMA	POOL #0MA3187	2.500% 11/01/2032 DD 10/01/17	95,599.659	88,350.99



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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FNMA	POOL #OMA3385	4.500% 04/01/2048 DD 05/01/18	235,894.626	231,353.60
FNMA	POOL #OMA3496	4.500% 06/01/2048 DD 09/01/18	88,961.603	87,086.11
FNMA	POOL #OMA4157	1.500% 09/01/2050 DD 09/01/20	295,020.868	228,567.48
FNMA	POOL #OMA4182	2.000% 11/01/2050 DD 10/01/20	602,145.454	495,480.91
FNMA	POOL #OMA4205	1.500% 11/01/2035 DD 11/01/20	273,287.009	236,090.88
FNMA	POOL #OMA4208	2.000% 12/01/2050 DD 11/01/20	2,060,676.453	1,695,426.74
FNMA	POOL #OMA4209	1.500% 11/01/2050 DD 11/01/20	1,578,904.909	1,221,722.36
FNMA	POOL #OMA4236	1.500% 01/01/2051 DD 12/01/20	451,389.131	348,863.98
FNMA	POOL #OMA4254	1.500% 01/01/2050 DD 01/01/21	4,067,333.551	3,153,910.49
FNMA	POOL #OMA4278	1.500% 03/01/2036 DD 02/01/21	389,127.277	336,276.79
FNMA	POOL #OMA4302	1.500% 03/01/2036 DD 03/01/21	61,641.568	53,269.25
FNMA	POOL #OMA4364	2.000% 05/01/2041 DD 05/01/21	1,423,730.844	1,213,370.95
FNMA	POOL #OMA4366	2.500% 05/01/2041 DD 05/01/21	707,083.762	614,768.76
FNMA	POOL #OMA4387	2.000% 06/01/2041 DD 06/01/21	837,406.413	714,346.54
FNMA	POOL #OMA4446	2.000% 09/01/2041 DD 09/01/21	244,497.561	207,905.25
FNMA	POOL #OMA4516	2.000% 12/01/2036 DD 12/01/21	480,705.808	426,369.42
FNMA	POOL #OMA4547	2.000% 01/01/2051 DD 01/01/22	2,866,665.346	2,339,603.61
FNMA	POOL #OMA4566	1.500% 02/01/2037 DD 02/01/22	1,055,107.693	911,429.93
FNMA	POOL #OMA4579	3.000% 04/01/2052 DD 03/01/22	1,223,941.340	1,078,738.72
FNMA	POOL #OMA4586	2.000% 03/01/2042 DD 03/01/22	1,260,822.396	1,070,987.49
FNMA	POOL #OMA4587	2.500% 03/01/2042 DD 03/01/22	1,733,859.819	1,505,244.56
FNMA	POOL #OMA4606	2.000% 04/01/2042 DD 04/01/22	1,003,167.364	852,124.69
FNMA	POOL #OMA4607	2.500% 04/01/2042 DD 04/01/22	704,488.746	611,602.91
FNMA	POOL #OMA4841	5.000% 11/01/2052 DD 11/01/22	1,194,698.973	1,171,895.61
FNMA	GTD REMIC P/T 14-21 KW	4.000% 04/25/2041 DD 03/01/14	273,409.000	263,196.10
FNMA	GTD REMIC P/T 20-35 MA	2.000% 12/25/2043 DD 05/01/20	363,801.264	327,327.06
FNMA	GTD REMIC P/T 20-51 BA	2.000% 06/25/2046 DD 06/01/20	882,680.612	758,866.20
FOCUS	FINANCIAL PARTNERS	11/22 0.000% 06/30/2028 DD 11/14/22	800,635.430	793,517.79
FONTAINEBLEAU	MIA FBLU XA 144A VAR RT	12/10/2036 DD 12/01/19	40,000,000.000	342,208.00
FONTAINEBLEAU	MIAM FBLU A 144A	3.144% 12/10/2036 DD 12/01/19	1,136,286.000	1,075,108.36
FORD CREDIT AUTO LEASE	T A A2A	5.190% 06/15/2025 DD 01/23/23	390,000.000	388,707.43
FORD CREDIT AUTO LEASE	TR A A3	4.940% 03/15/2026 DD 01/23/23	865,000.000	855,687.93
FORD CREDIT AUTO OWNE	1 A 144A	3.520% 07/15/2030 DD 01/18/19	3,557,000.000	3,511,191.18
FORD CREDIT AUTO OWNE	1 A 144A	3.880% 11/15/2034 DD 05/10/22	4,175,000.000	3,956,805.32
FORD CREDIT AUTO OWNE	1 A 144A	4.850% 08/15/2035 DD 02/16/23	802,000.000	784,401.87
FORD CREDIT AUTO OWNE	2 A 144A	1.530% 05/15/2034 DD 11/09/21	1,078,000.000	949,017.73
FORD CREDIT AUTO OWNER	TR A A3	1.040% 08/15/2024 DD 05/12/20	35,802.192	35,735.72
FORD CREDIT AUTO OWNER	TR A A3	1.290% 06/15/2026 DD 01/24/22	493,000.000	473,439.78
FORD CREDIT AUTO OWNER	TR A A3	4.650% 02/15/2028 DD 03/31/23	443,000.000	437,291.41



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORD CREDIT AUTO OWNER TR A A4 1.350% 07/15/2025 DD 05/12/20			880,000.000	866,225.63
FORD CREDIT AUTO OWNER TR B A3 3.740% 09/15/2026 DD 06/27/22			746,000.000	728,910.49
FORD CREDIT AUTO OWNER TR B A3 5.230% 05/15/2028 DD 06/26/23			832,000.000	830,370.94
FORD CREDIT AUTO OWNER TR B A4 0.790% 11/15/2025 DD 06/19/20			1,074,000.000	1,048,599.25
FORD CREDIT AUTO OWNER TR C A3 0.410% 07/15/2025 DD 11/20/20			1,511,535.717	1,478,251.85
FORD CREDIT FLOORPLA 1 A1 144A 4.920% 05/15/2028 DD 05/16/23			449,000.000	443,871.38
FORD CREDIT FLOORPLAN MAST 2 A 1.060% 09/15/2027 DD 09/18/20			1,295,000.000	1,174,562.41
FORD FOUNDATION/THE 3.859% 06/01/2047 DD 03/23/17			170,000.000	141,351.48
FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21			1,438,000.000	1,131,128.21
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13			813,000.000	625,152.85
FORD MOTOR CREDIT CO LLC 2.300% 02/10/2025 DD 01/10/22			400,000.000	373,959.12
FORD MOTOR CREDIT CO LLC 2.700% 08/10/2026 DD 08/10/21			1,334,000.000	1,191,826.15
FORD MOTOR CREDIT CO LLC 2.748% 06/14/2024			344,000.000	417,510.83
FORD MOTOR CREDIT CO LLC 2.900% 02/16/2028 DD 02/16/21			1,407,000.000	1,204,889.37
FORD MOTOR CREDIT CO LLC 3.370% 11/17/2023 DD 08/17/20			3,887,000.000	3,847,463.76
FORD MOTOR CREDIT CO LLC 3.375% 11/13/2025 DD 11/13/20			3,614,000.000	3,358,749.68
FORD MOTOR CREDIT CO LLC 3.625% 06/17/2031 DD 06/25/21			1,160,000.000	950,802.47
FORD MOTOR CREDIT CO LLC 3.664% 09/08/2024 DD 09/08/14			2,738,000.000	2,645,716.81
FORD MOTOR CREDIT CO LLC 3.810% 01/09/2024 DD 01/09/17			564,000.000	556,031.81
FORD MOTOR CREDIT CO LLC 4.000% 11/13/2030 DD 11/13/20			1,985,000.000	1,696,151.93
FORD MOTOR CREDIT CO LLC 4.389% 01/08/2026 DD 01/08/16			2,654,000.000	2,511,878.43
FORD MOTOR CREDIT CO LLC 4.542% 08/01/2026 DD 08/01/19			560,000.000	525,855.34
FORD MOTOR CREDIT CO LLC 4.950% 05/28/2027 DD 03/28/22			3,260,000.000	3,075,648.30
FORD MOTOR CREDIT CO LLC 5.113% 05/03/2029 DD 05/03/19			641,000.000	594,508.46
FORD MOTOR CREDIT CO LLC 5.125% 06/16/2025 DD 06/19/20			671,000.000	652,289.50
FORD MOTOR CREDIT CO LLC 5.584% 03/18/2024 DD 03/18/19			1,282,000.000	1,272,900.24
FORD MOTOR CREDIT CO LLC 6.800% 05/12/2028 DD 04/06/23			930,000.000	931,520.56
FORD MOTOR CREDIT CO LLC 7.350% 11/04/2027 DD 11/04/22			1,113,000.000	1,137,321.28
FORMULA ONE 11/22 TLB 0.000% 01/15/2030 DD 11/23/22			887,000.000	886,556.50
FORTREA 6/23 TLB			1,063,702.860	1,063,171.01
FORTRESS TRANSPORTATION A 144A 6.500% 10/01/2025 DD 09/18/18			1,714,000.000	1,688,553.96
FREDDIE MAC STAC DNA4 M1A 144A VAR RT 05/25/2042 DD 05/13/22			785,052.595	790,061.39
FREDDIE MAC STAC DNA4 M1B 144A VAR RT 05/25/2042 DD 05/13/22			1,290,000.000	1,304,512.50
FREDDIE MAC STAC DNA6 M1A 144A VAR RT 09/25/2042 DD 09/16/22			819,385.995	824,335.58
FREDDIE MAC STAC DNA7 M1A 144A VAR RT 03/25/2052 DD 09/30/22			631,805.126	637,137.57
FREDDIE MAC STAC HQA1 M1B 144A VAR RT 03/25/2042 DD 03/18/22			400,000.000	407,485.44
FREDDIE MAC STAC HQA3 M1A 144A VAR RT 08/25/2042 DD 08/12/22			3,046,817.087	3,065,827.10
FREDDIE MAC STAC HQA3 M1B 144A VAR RT 08/25/2042 DD 08/12/22			635,000.000	643,731.25
FREDDIE MAC STACR DNA3 M2 144A VAR RT 04/25/2042 DD 04/18/22			2,840,000.000	2,925,200.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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FREDDIE MAC STACR DNA6 M1 144A VAR RT 10/25/2041 DD 10/29/21			1,052,128.544	1,046,867.90
FREDDIE MAC STACR DNA7 M1 144A VAR RT 11/25/2041 DD 11/12/21			1,740,272.705	1,719,058.78
FREDDIE MAC STACR HQA2 M1 144A VAR RT 12/25/2033 DD 06/25/21			194,634.678	193,661.51
FREDDIE MAC STACR HQA3 M1 144A VAR RT 09/25/2041 DD 09/30/21			1,952,407.473	1,893,938.14
FREDDIE MAC STRU DNA2 M1A 144A VAR RT 04/25/2043 DD 04/21/23			5,033,175.814	5,047,138.85
FREDDIE MAC STRUC HQA2 M2 144A VAR RT 07/25/2042 DD 07/29/22			1,365,000.000	1,446,900.00
FREDDIE MAC STRUCTURED DN1 M2 VAR RT 07/25/2023 DD 07/26/13			3,708,567.467	3,722,377.80
FREEMPORT INDONESIA PT 144A 4.763% 04/14/2027 DD 04/14/22			1,043,000.000	1,006,666.64
FREEMPORT INDONESIA PT 144A 5.315% 04/14/2032 DD 04/14/22			337,000.000	317,821.43
FREEMPORT-MCMORAN INC 4.125% 03/01/2028 DD 03/04/20			155,000.000	145,673.65
FREEMPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			4,988,000.000	4,916,671.60
FREEMPORT-MCMORAN INC 4.625% 08/01/2030 DD 07/27/20			825,000.000	776,569.86
FREEMPORT-MCMORAN INC 5.400% 11/14/2034 DD 11/14/14			180,000.000	173,645.34
FREEMPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			1,885,000.000	1,744,623.11
FRESENIUS MEDICAL CARE US 144A 2.375% 02/16/2031 DD 09/16/20			475,000.000	360,253.83
FRONTERA GENERATION 7/21 2ND L 0.000% 06/30/2028 DD 06/30/21			49,272.000	21,679.68
FRONTERA GENERATION EQUITY			411.000	0.04
FRONTIER COMMUNICATIONS H 144A 5.000% 05/01/2028 DD 11/25/20			1,199,000.000	1,034,443.96
FRONTIER COMMUNICATIONS H 144A 8.625% 03/15/2031 DD 03/08/23			1,400,000.000	1,355,377.94
FRONTIER COMMUNICATIONS H 144A 8.750% 05/15/2030 DD 05/12/22			1,560,000.000	1,524,562.41
FS LUXEMBOURG SARL 144A 10.000% 12/15/2025 DD 12/15/20			358,000.000	366,678.99
GA GLOBAL FUNDING TRUST 144A 0.800% 09/13/2024 DD 09/14/21			1,930,000.000	1,795,396.15
GA GLOBAL FUNDING TRUST 144A 3.850% 04/11/2025 DD 04/11/22			2,594,000.000	2,469,613.97
GALAXY XIX CLO L 19A A1RR 144A VAR RT 07/24/2030 DD 03/30/21			2,199,936.480	2,183,122.62
GARDA WORLD 2/22 TLB 0.000% 02/11/2029 DD 02/02/22			868,437.500	857,851.25
GARDA WORLD 3/21 TLB			480,361.610	477,239.26
GARDA WORLD SECURITY CORP 144A 4.625% 02/15/2027 DD 01/30/20			580,000.000	530,523.57
GARDEN SPINCO CORP 144A 8.625% 07/20/2030 DD 07/20/22			584,000.000	627,558.29
GARRETT MOTION 4/23 TLB 0.000% 04/28/2030 DD 04/17/23			420,000.000	411,600.00
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20			1,115,000.000	971,212.50
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20			2,226,000.000	2,079,570.82
GATES GLOBAL 11/22 COV-LITE TL 0.000% 11/16/2029 DD 11/07/22			546,867.500	546,298.76
GATES GLOBAL LLC / GATES 144A 6.250% 01/15/2026 DD 11/22/19			2,570,000.000	2,530,711.71
GCAT 2022-NQM4 TR NQM4 A1 144A VAR RT 08/25/2067 DD 08/01/22			448,772.104	437,695.25
GCB EQT CORP CONTRA 5.700% 04/01/2028 DD 10/04/22			1,461,000.000	0.00
GCI LLC 144A 4.750% 10/15/2028 DD 10/07/20			1,125,000.000	959,175.00
GE HEALTHCARE TECHNOLOGIES INC 5.600% 11/15/2025 DD 05/15/23			2,390,000.000	2,391,058.45
GEN DIGITAL INC 144A 5.000% 04/15/2025 DD 02/09/17			1,155,000.000	1,131,205.16
GENERAL ELECTRIC CO VAR RT 05/05/2026 DD 05/05/06			406,000.000	405,718.46

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ALL KR2 AND KR3 - KR2GALLKRS00

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GENERAL MOTORS FINANCIAL CO IN 2.750% 06/20/2025 DD 06/22/20			2,200,000.000	2,072,081.09
GENERAL MOTORS FINANCIAL CO IN 2.900% 02/26/2025 DD 01/09/20			774,000.000	734,276.43
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17			1,889,000.000	1,859,332.62
GENERAL MOTORS FINANCIAL CO IN 5.100% 01/17/2024 DD 01/17/19			4,400,000.000	4,383,843.11
GENERAL MOTORS FINANCIAL CO IN 5.400% 04/06/2026 DD 04/06/23			1,683,000.000	1,661,345.72
GENERAL MOTORS FINANCIAL CO IN 5.800% 06/23/2028 DD 06/23/23			1,092,000.000	1,087,501.11
GENERAL MOTORS FINANCIAL CO IN 5.850% 04/06/2030 DD 04/06/23			610,000.000	604,390.30
GENERAL MOTORS FINANCIAL CO IN 6.400% 01/09/2033 DD 01/09/23			785,000.000	797,263.69
GENERATE CLO 2 LTD 2A AR 144A VAR RT 01/22/2031 DD 12/12/17			2,483,074.944	2,462,532.69
GENERATE CLO 2 LTD 2A BR 144A VAR RT 01/22/2031 DD 12/12/17			9,271,906.000	9,029,281.36
GENERATION BRANDS/VISUAL COMFO 0.000% 07/21/2028 DD 06/16/21			539,780.000	523,359.90
GENESYS 10/20 (USD) TLB 0.000% 12/01/2027 DD 09/29/20			545,954.530	544,005.47
GEORGIA POWER CO 4.950% 05/17/2033 DD 05/04/23			607,000.000	598,698.31
GETTY IMAGES 2/19 COV-LITE			592,096.650	591,060.48
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20			1,129,000.000	1,074,142.45
GFL ENVIRONMENTAL INC 144A 4.000% 08/01/2028 DD 11/23/20			1,265,000.000	1,130,765.03
GFL ENVIRONMENTAL INC 144A 4.250% 06/01/2025 DD 04/29/20			610,000.000	588,703.44
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21			855,000.000	781,209.40
GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19			980,000.000	945,491.55
GLENCORE FUNDING LLC 144A 4.000% 03/27/2027 DD 03/27/17			1,104,000.000	1,051,978.72
GLENCORE FUNDING LLC 144A 4.000% 04/16/2025 DD 04/16/15			1,500,000.000	1,456,127.43
GLENCORE FUNDING LLC 144A 4.125% 03/12/2024 DD 03/12/19			3,279,000.000	3,239,330.62
GLENCORE FUNDING LLC 144A 4.625% 04/29/2024 DD 04/29/14			1,949,000.000	1,925,225.45
GLENCORE FUNDING LLC 144A 5.400% 05/08/2028 DD 05/08/23			515,000.000	509,776.77
GLOBAL CASH ACCESS 6/21 TLB 0.000% 06/30/2028 DD 06/22/21			1,101,652.370	1,099,360.93
GLOBAL NET LEASE INC / GL 144A 3.750% 12/15/2027 DD 12/16/20			972,000.000	713,118.41
GLOBAL PAYMENTS INC 2.650% 02/15/2025 DD 08/14/19			620,000.000	587,637.32
GLOBAL PAYMENTS INC 4.950% 08/15/2027 DD 08/22/22			3,346,000.000	3,256,056.51
GLOBAL PAYMENTS INC 5.950% 08/15/2052 DD 08/22/22			905,000.000	864,105.34
GLOBO COMUNICACAO E PARTI 144A 5.500% 01/14/2032 DD 01/14/22			630,000.000	491,085.00
GLS AUTO RECEIVABLES 2A B 144A 0.770% 09/15/2025 DD 06/14/21			81,580.413	81,245.02
GM FINANCIAL AUTOMOBILE 2 A2A 5.440% 10/20/2025 DD 05/17/23			369,000.000	367,437.10
GM FINANCIAL AUTOMOBILE 3 A2A 4.010% 10/21/2024 DD 08/17/22			2,944,119.790	2,930,848.29
GM FINANCIAL AUTOMOBILE L 2 A3 3.420% 06/20/2025 DD 05/11/22			3,090,000.000	3,035,055.17
GM FINANCIAL AUTOMOBILE L 2 A4 5.090% 05/20/2027 DD 05/17/23			697,000.000	689,086.41
GM FINANCIAL AUTOMOBILE L 3 A3 4.010% 09/22/2025 DD 08/17/22			4,674,000.000	4,600,081.62
GM FINANCIAL CONSUMER AU 1 A2A 5.190% 03/16/2026 DD 01/18/23			969,000.000	965,350.65
GM FINANCIAL CONSUMER AUT 1 A3 0.350% 10/16/2025 DD 01/20/21			1,117,600.767	1,089,696.17
GM FINANCIAL CONSUMER AUT 2 A3 1.490% 12/16/2024 DD 04/22/20			111,386.802	110,841.19



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GM FINANCIAL CONSUMER AUT 3 A3 0.450% 04/16/2025 DD 08/19/20			241,677.772	238,104.39
GM FINANCIAL REVOLVIN 1 A 144A 1.170% 06/12/2034 DD 09/22/21			547,000.000	477,739.24
GMF FLOORPLAN OWNER R 1 A 144A 0.680% 08/15/2025 DD 09/16/20			1,064,000.000	1,057,939.67
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			102.550	102.49
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			10.108	10.10
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			438.881	438.58
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94			1,564.852	1,562.53
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			449.055	448.45
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99			31.734	31.69
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			293.542	293.54
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			930.386	922.52
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00			1,216.131	1,219.55
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01			2,574.231	2,570.80
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00			3,044.411	3,039.93
GNMA POOL #0548686 7.000% 02/15/2032 DD 02/01/02			2,740.225	2,735.74
GNMA POOL #0552326 7.000% 01/15/2032 DD 01/01/02			9,883.765	10,007.35
GNMA POOL #0555979 7.000% 07/15/2031 DD 07/01/01			4,987.828	4,938.66
GNMA POOL #0560739 7.000% 06/15/2031 DD 06/01/01			743.004	736.32
GNMA POOL #0564118 7.000% 07/15/2031 DD 07/01/01			4,515.166	4,574.96
GNMA POOL #0564709 8.000% 07/15/2031 DD 07/01/01			692.880	702.16
GNMA POOL #0564933 7.000% 10/15/2031 DD 10/01/01			2,924.447	2,946.95
GNMA POOL #0569160 7.000% 03/15/2032 DD 03/01/02			3,231.671	3,328.66
GNMA POOL #0569213 7.000% 03/15/2032 DD 03/01/02			19,815.148	20,094.64
GNMA POOL #0569357 7.000% 04/15/2032 DD 04/01/02			8,132.657	8,280.06
GNMA POOL #0570522 7.000% 01/15/2032 DD 01/01/02			2,069.412	2,094.34
GNMA POOL #0572392 7.000% 11/15/2031 DD 11/01/01			2,610.609	2,602.42
GNMA POOL #0574456 7.000% 02/15/2032 DD 02/01/02			885.144	888.99
GNMA POOL #0579718 7.000% 08/15/2032 DD 08/01/02			1,855.238	1,852.52
GNMA POOL #0582364 7.000% 10/15/2032 DD 10/01/02			8,447.474	8,621.00
GNMA POOL #0594858 7.000% 08/15/2032 DD 08/01/02			8,655.515	8,825.14
GNMA POOL #0604086 5.500% 03/15/2033 DD 03/01/03			66,337.326	67,246.81
GNMA POOL #0618549 8.000% 12/15/2033 DD 12/01/03			6,739.340	6,772.14
GNMA POOL #0714109 4.500% 08/15/2039 DD 08/01/09			74,680.339	73,795.30
GNMA POOL #0726139 4.500% 01/15/2040 DD 01/01/10			36,137.193	35,709.15
GNMA POOL #0726323 5.000% 09/15/2039 DD 09/01/09			53,903.485	54,204.20
GNMA POOL #0780115 8.500% 04/15/2025 DD 04/01/95			441.202	441.20
GNMA POOL #0781252 8.000% 12/15/2030 DD 03/01/01			2,631.142	2,760.39
GNMA POOL #0781334 8.000% 08/15/2031 DD 10/01/01			10,188.012	10,818.89
GNMA POOL #0781430 8.000% 09/15/2031 DD 04/01/02			3,007.202	3,135.65

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA POOL #0782448 6.000% 10/15/2038 DD 10/01/08			70,680.183	73,901.25
GNMA POOL #0783292 6.000% 12/15/2040 DD 04/01/11			18,064.979	18,876.77
GNMA GTD REMIC P/T 11-121 FA VAR RT 03/16/2043 DD 09/16/11			10,677.047	10,657.09
GNMA II POOL #0003263 7.500% 07/20/2032 DD 07/01/02			78.004	79.72
GNMA II POOL #0003276 7.500% 08/20/2032 DD 08/01/02			57.132	57.00
GNMA II POOL #0004984 5.500% 03/20/2041 DD 03/01/11			19,033.248	19,642.57
GNMA II POOL #0005115 4.500% 07/20/2041 DD 07/01/11			29,817.546	29,628.96
GNMA II POOL #0005234 4.500% 11/20/2041 DD 11/01/11			39,196.372	38,948.93
GNMA II POOL #0784114 3.500% 02/20/2046 DD 03/01/16			1,100,338.891	1,031,088.03
GNMA II POOL #0785021 VAR RT 05/20/2047 DD 05/01/20			26,969.041	25,653.72
GNMA II POOL #0785043 3.000% 04/20/2049 DD 06/01/20			102,279.726	92,590.83
GNMA II POOL #0MA0391 3.000% 09/20/2042 DD 09/01/12			26,274.756	23,981.57
GNMA II POOL #0MA0533 3.000% 11/20/2042 DD 11/01/12			88,297.626	80,638.68
GNMA II POOL #0MA0624 3.000% 12/20/2042 DD 12/01/12			47,573.931	43,459.95
GNMA II POOL #0MA0698 3.000% 01/20/2043 DD 01/01/13			29,538.078	26,990.96
GNMA II POOL #0MA1284 3.000% 09/20/2043 DD 09/01/13			48,085.958	43,953.03
GNMA II POOL #0MA1374 3.000% 10/20/2043 DD 10/01/13			46,899.458	42,949.03
GNMA II POOL #0MA2304 4.000% 10/20/2044 DD 10/01/14			578,775.700	561,025.57
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15			31,109.197	29,163.91
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			59,380.389	55,682.97
GNMA II POOL #0MA2962 4.000% 07/20/2045 DD 07/01/15			152,559.924	146,704.75
GNMA II POOL #0MA3035 4.000% 08/20/2045 DD 08/01/15			909,348.998	875,793.93
GNMA II POOL #0MA3105 3.500% 09/20/2045 DD 09/01/15			633,673.004	593,596.97
GNMA II POOL #0MA3106 4.000% 09/20/2045 DD 09/01/15			58,814.332	56,642.54
GNMA II POOL #0MA3245 4.000% 11/20/2045 DD 11/01/15			71,957.321	69,328.29
GNMA II POOL #0MA3377 4.000% 01/20/2046 DD 01/01/16			208,323.450	200,320.24
GNMA II POOL #0MA3521 3.500% 03/20/2046 DD 03/01/16			70,482.580	66,024.68
GNMA II POOL #0MA3522 4.000% 03/20/2046 DD 03/01/16			54,969.735	52,859.44
GNMA II POOL #0MA3596 3.000% 04/20/2046 DD 04/01/16			41,489.860	37,762.52
GNMA II POOL #0MA3663 3.500% 05/20/2046 DD 05/01/16			1,184,454.816	1,110,739.14
GNMA II POOL #0MA3736 3.500% 06/20/2046 DD 06/01/16			1,709,353.725	1,603,549.73
GNMA II POOL #0MA4003 3.000% 10/20/2046 DD 10/01/16			1,656,055.792	1,502,336.80
GNMA II POOL #0MA4005 4.000% 10/20/2046 DD 10/01/16			926,072.851	890,542.64
GNMA II POOL #0MA4196 3.500% 01/20/2047 DD 01/01/17			29,209.152	27,394.83
GNMA II POOL #0MA4262 3.500% 02/20/2047 DD 02/01/17			706,028.012	661,381.85
GNMA II POOL #0MA4321 3.500% 02/20/2047 DD 03/01/17			353,367.210	331,073.18
GNMA II POOL #0MA4382 3.500% 04/20/2047 DD 04/01/17			80,499.583	75,409.42
GNMA II POOL #0MA4451 3.500% 05/20/2047 DD 05/01/17			321,695.999	302,263.84
GNMA II POOL #0MA4511 4.000% 06/20/2047 DD 06/01/17			220,102.547	211,247.58

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA4586 3.500% 07/20/2047 DD 07/01/17			243,540.438	228,174.76
GNMA II POOL #0MA4587 4.000% 07/20/2047 DD 07/01/17			500,079.551	479,991.10
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			38,737.438	36,205.34
GNMA II POOL #0MA4720 4.000% 09/20/2047 DD 09/01/17			328,295.670	315,891.33
GNMA II POOL #0MA4778 3.500% 10/20/2047 DD 10/01/17			74,763.803	69,981.00
GNMA II POOL #0MA4837 3.500% 11/20/2047 DD 11/01/17			248,000.055	232,014.09
GNMA II POOL #0MA4900 3.500% 12/20/2047 DD 12/01/17			793,288.005	743,181.14
GNMA II POOL #0MA4901 4.000% 12/20/2047 DD 12/01/17			351,844.590	337,680.88
GNMA II POOL #0MA5136 3.500% 04/20/2048 DD 04/01/18			701,816.001	655,703.78
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			6,318.843	5,891.86
GNMA II POOL #0MA5264 4.000% 06/20/2048 DD 06/01/18			252,097.566	240,692.20
GNMA II POOL #0MA6038 3.000% 07/20/2049 DD 07/01/19			75,126.629	67,787.90
GNMA II POOL #0MA6218 3.000% 10/20/2049 DD 10/01/19			1,093,221.455	986,308.38
GNMA II POOL #0MA6409 3.000% 01/20/2050 DD 01/01/20			1,291,293.530	1,165,000.37
GNMA II POOL #0MA6542 3.500% 03/20/2050 DD 03/01/20			158,910.196	149,010.23
GNMA II POOL #0MA6710 3.000% 06/20/2050 DD 06/01/20			419,537.433	378,565.38
GNMA II POOL #0MA6864 2.000% 09/20/2050 DD 09/01/20			179,646.780	152,059.76
GNMA II POOL #0MA6931 2.500% 10/20/2050 DD 10/01/20			2,733,116.907	2,377,553.65
GNMA II POOL #0MA7052 2.500% 12/20/2050 DD 12/01/20			788,838.007	686,110.32
GNMA II POOL #0MA7135 2.000% 01/20/2051 DD 01/01/21			228,355.566	192,377.97
GNMA II POOL #0MA7193 2.500% 02/20/2051 DD 02/01/21			2,859,304.338	2,486,745.34
GNMA II POOL #0MA7254 2.000% 03/20/2051 DD 03/01/21			399,481.300	336,811.42
GNMA II POOL #0MA7255 2.500% 03/20/2051 DD 03/01/21			238,784.989	207,527.58
GNMA II POOL #0MA7311 2.000% 04/20/2051 DD 04/01/21			744,778.551	627,525.72
GNMA II POOL #0MA7366 2.000% 05/20/2051 DD 05/01/21			252,848.325	212,977.54
GNMA II POOL #0MA7368 3.000% 05/20/2051 DD 05/01/21			938,951.324	843,320.87
GNMA II POOL #0MA7418 2.500% 06/20/2051 DD 06/01/21			209,857.230	182,004.58
GNMA II POOL #0MA7471 2.000% 07/20/2051 DD 07/01/21			353,755.839	298,156.87
GNMA II POOL #0MA7473 3.000% 07/20/2051 DD 07/01/21			590,728.789	530,184.44
GNMA II POOL #0MA7533 2.000% 08/20/2051 DD 08/01/21			219,308.131	184,420.32
GNMA II POOL #0MA7535 3.000% 08/20/2051 DD 08/01/21			1,569,923.020	1,408,043.54
GNMA II POOL #0MA7589 2.500% 09/20/2051 DD 09/01/21			2,161,837.017	1,873,413.59
GNMA II POOL #0MA7590 3.000% 09/20/2051 DD 09/01/21			809,744.562	726,270.08
GNMA II POOL #0MA7648 2.000% 10/20/2051 DD 10/01/21			662,813.586	557,667.40
GNMA II POOL #0MA7705 2.500% 11/20/2051 DD 11/01/21			2,604,570.044	2,254,448.97
GNMA II POOL #0MA7767 2.500% 12/20/2051 DD 12/01/21			1,649,898.973	1,428,766.49
GNMA II POOL #0MA7937 3.000% 03/20/2052 DD 03/01/22			635,417.692	568,125.07
GNMA II POOL #0MA8098 3.000% 06/20/2052 DD 06/01/22			682,235.873	610,136.69
GNMA II POOL #0MA8148 3.000% 07/20/2052 DD 07/01/22			352,589.528	315,119.95

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA8151 4.500% 07/20/2052 DD 07/01/22			581,267.527	561,790.10
GNMA II POOL #0MA8266 3.500% 09/20/2052 DD 09/01/22			605,550.793	558,939.24
GNMA II POOL #0MA8269 5.000% 09/20/2052 DD 09/01/22			231,903.117	228,121.16
GNMA II POOL #0MA8347 4.500% 10/20/2052 DD 10/01/22			796,689.240	769,739.00
GO DADDY 10/22 TLB 0.000% 10/21/2029 DD 10/19/22			559,190.000	559,944.91
GOLDEN MOUNTAIN FINANCIAL HOLDINGS			1,118.000	0.00
GOLDEN NUGGET/LANDRYS 1/22 COV 0.000% 01/27/2029 DD 01/05/22			631,823.730	622,744.42
GOLDEN ST TOBACCO SECURITIZATI 3.000% 06/01/2046 DD 10/07/21			630,000.000	580,065.07
GOLDMAN SACHS GROUP INC/T REGS 0.250% 01/26/2028			85,000.000	77,538.33
GOLDMAN SACHS GROUP INC/T REGS 1.375% 05/15/2024			614,000.000	654,263.25
GOLDMAN SACHS GROUP INC/T REGS 2.000% 11/01/2028			486,000.000	478,448.37
GOLDMAN SACHS GROUP INC/THE VAR RT 01/24/2025 DD 01/24/22			3,155,000.000	3,143,230.90
GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2028 DD 01/24/22			1,428,000.000	1,294,623.30
GOLDMAN SACHS GROUP INC/THE VAR RT 03/09/2027 DD 03/08/21			2,587,000.000	2,310,767.33
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18			440,000.000	383,669.85
GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18			3,682,000.000	3,476,611.93
GOLDMAN SACHS GROUP INC/THE VAR RT 09/10/2024 DD 06/10/21			3,101,000.000	3,066,080.35
GOLDMAN SACHS GROUP INC/THE VAR RT 09/29/2025 DD 09/29/17			989,000.000	955,449.19
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2027 DD 10/21/21			3,345,000.000	2,974,447.15
GOODYEAR TIRE & RUBBER CO/THE 5.000% 07/15/2029 DD 01/15/22			618,000.000	557,351.15
GOODYEAR TIRE & RUBBER CO/THE 9.500% 05/31/2025 DD 05/18/20			620,000.000	634,002.72
GOPHER RESOURCE 2/18 COV-LITE			514,982.020	420,354.07
GOTO GROUP INC 144A 5.500% 09/01/2027 DD 08/31/20			3,386,000.000	1,863,284.21
GOVERNMENT OF CANADA 2.500% 01-DEC-2032 BD SER P329			3,837,000.000	2,716,378.52
GOVERNMENT OF CANADA 2.750% 01-JUN-2033 SER Q236			870,000.000	629,117.99
GRAFTECH FINANCE INC 144A 4.625% 12/15/2028 DD 12/22/20			148,000.000	120,242.66
GRAFTECH GLOBAL ENTERPRIS 144A 9.875% 12/15/2028 DD 06/26/23			865,000.000	858,512.50
GREAT WOLF TRUST 2 WOLF A 144A VAR RT 12/15/2036 DD 12/30/19			5,750,000.000	5,680,994.25
GREENHILL 4/19 COV-LITE TLB			3,000,000.000	2,995,320.00
GREENKO DUTCH BV 144A 3.850% 03/29/2026 DD 03/29/21			1,811,380.000	1,622,616.10
GREENKO WIND PROJECTS MAU 144A 5.500% 04/06/2025 DD 04/06/22			845,000.000	807,719.57
GREENWAY MEDICAL 2/17 COV-LITE TL			1,018,199.720	746,340.39
GREYSTONE CRE NOTES FL3 A 144A VAR RT 07/15/2039 DD 08/10/21			3,530,000.000	3,438,293.78
GRIFFON/HUNTER FAN 1/22 TLB 0.000% 01/24/2029 DD 01/07/22			238,868.120	237,774.10
GRIFOLS ESCROW ISSUER SA 144A 4.750% 10/15/2028 DD 10/05/21			1,038,000.000	900,859.44
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20			840,000.000	739,726.09
GS MORTGAGE SECURI ARDN A 144A VAR RT 11/15/2036 DD 11/10/21			4,200,000.000	4,075,929.90
GS MORTGAGE SECURI GPTX A 144A 2.856% 05/10/2034 DD 05/01/17			200,000.000	152,000.00
GS MORTGAGE SECURI RENT F 144A VAR RT 11/21/2035 DD 02/25/21			1,326,258.642	1,181,082.79

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GS MORTGAGE SECURI ROSS A 144A VAR RT 05/15/2026 DD 05/28/21			1,940,000.000	1,739,839.72
GS MORTGAGE SECURIT 70P B 144A VAR RT 10/15/2036 DD 10/23/19			892,024.000	828,942.29
GS MORTGAGE SECURIT ECI A 144A VAR RT 08/15/2039 DD 08/15/22			2,200,000.000	2,200,687.28
GS MORTGAGE SECURIT SMP A 144A VAR RT 08/15/2032 DD 09/26/19			3,000,000.000	2,954,375.40
GS MORTGAGE SECURIT SMP B 144A VAR RT 08/15/2032 DD 09/26/19			6,625,000.000	6,461,676.53
GS MORTGAGE SECURITIES GC18 A4 4.074% 01/10/2047 DD 01/01/14			498,000.000	491,000.17
GS MORTGAGE SECURITIES GC22 AS 4.113% 06/10/2047 DD 06/01/14			5,575,000.000	5,391,992.82
GS MORTGAGE SECURITIES GC34 A4 3.506% 10/10/2048 DD 10/01/15			5,000,000.000	4,683,517.00
GS MORTGAGE SECURITIES GS4 A4 VAR RT 11/10/2049 DD 11/01/16			540,000.000	498,135.96
GTCR AP FINANCE INC 144A 8.000% 05/15/2027 DD 05/13/19			388,000.000	380,334.05
GULFPORT ENERGY CORP 144A 8.000% 05/17/2026 DD 05/17/21			2,946,000.000	2,959,846.20
H&E EQUIPMENT SERVICES IN 144A 3.875% 12/15/2028 DD 12/14/20			2,476,000.000	2,143,649.99
H.B. FULLER 2/23 TLB 0.000% 02/15/2030 DD 02/02/23			238,402.500	239,041.41
HALCYON LOAN ADVISO 2A BR 144A VAR RT 07/25/2027 DD 10/25/18			23,692.119	23,763.62
HALEON US CAPITAL LLC 3.375% 03/24/2027 DD 09/24/22			1,115,000.000	1,043,105.73
HANESBRANDS 2/23 TLB 0.000% 03/08/2030 DD 03/08/23			523,687.500	524,996.72
HANESBRANDS INC 144A 9.000% 02/15/2031 DD 02/14/23			1,880,000.000	1,894,810.85
HARBOR FREIGHT TOOLS 7/21 COV- 0.000% 10/19/2027 DD 06/21/21			489,668.070	482,391.60
HARLEY-DAVIDSON FINANCIAL 144A 6.500% 03/10/2028 DD 03/10/23			660,000.000	661,098.57
HARTFORD FINANCIAL SERVICES GR 5.950% 10/15/2036 DD 10/03/06			195,000.000	199,518.79
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			630,000.000	599,484.87
HAT HOLDINGS I LLC / HAT 144A 3.375% 06/15/2026 DD 06/28/21			1,382,000.000	1,238,510.53
HAWAIIAN BRAND INTELLECTU 144A 5.750% 01/20/2026 DD 02/04/21			2,131,753.000	2,017,477.18
HB FULLER CO 4.250% 10/15/2028 DD 10/20/20			1,623,000.000	1,444,534.92
HCA INC 3.500% 09/01/2030 DD 02/26/20			3,398,000.000	2,976,870.91
HCA INC 4.125% 06/15/2029 DD 06/12/19			1,245,000.000	1,151,422.45
HCA INC 5.000% 03/15/2024 DD 03/17/14			503,000.000	499,757.74
HCA INC 5.250% 04/15/2025 DD 10/17/14			3,525,000.000	3,478,953.70
HCA INC 5.250% 06/15/2026 DD 03/15/16			322,000.000	318,393.50
HCA INC 5.375% 02/01/2025 DD 01/16/15			4,619,000.000	4,577,347.02
HCA INC 5.500% 06/01/2033 DD 05/04/23			770,000.000	768,271.23
HCA INC 5.875% 02/15/2026 DD 11/13/15			765,000.000	765,339.57
HD SUPPLY WATERWORKS 6/21 TLB 0.000% 06/09/2028 DD 06/01/21			788,706.560	783,532.65
HEALTH CARE SERVICE CORP 144A 2.200% 06/01/2030 DD 06/01/20			560,000.000	462,209.44
HEALTHQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21			2,550,000.000	2,247,472.58
HEARTHSIDE FOOD 11/18 INCREMENTAL TL			238,750.000	208,607.81
HEARTHSIDE FOOD 4/18 COV-LITE TL			757,217.170	663,935.58
HEARTLAND DENTAL 4/23 TL 0.000% 04/28/2028 DD 04/24/23			1,142,022.850	1,100,144.87
HELIOS SOFTWARE HOLDINGS 144A 4.625% 05/01/2028 DD 04/30/21			1,673,000.000	1,422,050.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HELLENIC REPUBLIC GOVERN 144A 2.000% 04/22/2027			454,000.000	468,893.95
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19			1,657,000.000	1,588,976.50
HERENS HOLDCO SARL 144A 4.750% 05/15/2028 DD 05/14/21			1,617,000.000	1,253,175.00
HERSCHEND/HARLEM 8/21 COV-LITE 0.000% 08/27/2028 DD 08/04/21			557,077.500	557,539.87
HERSHEY CO/THE 4.250% 05/04/2028 DD 05/04/23			345,000.000	341,241.18
HERTZ 6/21 TLB 0.000% 06/14/2028 DD 06/07/21			1,357,454.550	1,353,898.02
HERTZ 6/21 TLC 0.000% 06/14/2028 DD 06/07/21			261,782.180	261,096.31
HERTZ CORP/THE 144A 4.625% 12/01/2026 DD 11/23/21			2,285,000.000	2,062,212.50
HERTZ VEHICLE FINANC 1A A 144A 1.210% 12/26/2025 DD 06/30/21			3,540,000.000	3,316,259.25
HERTZ VEHICLE FINANC 2A A 144A 1.680% 12/27/2027 DD 06/30/21			3,847,000.000	3,350,912.42
HESS MIDSTREAM OPERATIONS 144A 4.250% 02/15/2030 DD 08/05/21			438,000.000	382,155.00
HESS MIDSTREAM OPERATIONS 144A 5.500% 10/15/2030 DD 04/08/22			3,025,000.000	2,798,112.24
HEWLETT PACKARD ENTERPRISE CO 5.900% 10/01/2024 DD 03/21/23			1,484,000.000	1,484,228.96
HEXCEL CORP VAR RT 08/15/2025 DD 08/03/15			2,272,000.000	2,215,400.80
HIGHTOWER HOLDING LLC 144A 6.750% 04/15/2029 DD 04/21/21			1,613,000.000	1,395,116.93
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21			1,236,000.000	1,119,148.51
HILCORP ENERGY I LP / HIL 144A 6.000% 04/15/2030 DD 04/08/22			598,000.000	544,509.62
HILCORP ENERGY I LP / HIL 144A 6.250% 04/15/2032 DD 04/08/22			930,000.000	828,712.77
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18			1,133,000.000	1,066,749.29
HILEX POLY/NOVOLEX 3/22 COV-LI 0.000% 03/30/2029 DD 03/21/22			624,690.000	613,964.08
HILTON DOMESTIC OPERATING 144A 3.625% 02/15/2032 DD 02/02/21			1,915,000.000	1,596,631.64
HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20			1,587,000.000	1,565,866.71
HILTON DOMESTIC OPERATING 144A 5.750% 05/01/2028 DD 04/21/20			1,321,000.000	1,300,775.36
HILTON DOMESTIC OPERATING CO I 4.875% 01/15/2030 DD 06/20/19			1,785,000.000	1,661,040.85
HILTON GRAND 5/21 COV-LITE TLB 0.000% 08/02/2028 DD 03/12/21			958,621.520	955,026.69
HILTON GRAND VACATIONS BO 144A 5.000% 06/01/2029 DD 06/04/21			655,000.000	581,263.96
HILTON HOTELS 6/19 COV-LITE 0.000% 06/22/2026 DD 06/10/19			4,853,679.000	4,846,301.41
HILTON HOTELS 8/16 EXTENDED TL			8,000.000	8,000.00
HILTON USA TRUST 20 SFP A 144A 2.828% 11/05/2035 DD 11/01/16			3,121,000.000	2,895,059.89
HOLLY ENERGY PARTNERS LP 144A 5.000% 02/01/2028 DD 02/04/20			1,106,000.000	1,020,251.73
HOLLY ENERGY PARTNERS LP 144A 6.375% 04/15/2027 DD 04/08/22			731,000.000	722,099.10
HOME DEPOT INC/THE 2.375% 03/15/2051 DD 01/07/21			355,000.000	219,508.31
HOME DEPOT INC/THE 5.400% 09/15/2040 DD 09/10/10			470,000.000	485,460.92
HONDA AUTO RECEIVABLES 20 2 A4 1.090% 10/15/2026 DD 05/27/20			4,569,000.000	4,510,875.47
HONO 2021-LULU MOR LULU A 144A VAR RT 10/15/2036 DD 10/15/21			2,040,000.000	1,953,247.58
HORIZON PHARMA/HORIZON THERAPE 0.000% 03/15/2028 DD 02/18/21			5,875,476.080	5,855,558.22
HOUGHTON MIFFLIN 4/22 COV-LITE 0.000% 04/09/2029 DD 03/11/22			752,315.000	638,903.51
HPEFS EQUIPMENT TRU 1A A2 144A 5.430% 08/20/2025 DD 03/22/23			3,635,000.000	3,614,851.92
HSBC HOLDINGS PLC VAR RT 03/09/2034 DD 03/09/23			210,000.000	215,019.63

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HSBC HOLDINGS PLC VAR RT 03/11/2025 DD 03/11/19			3,180,000.000	3,117,769.66
HSBC HOLDINGS PLC VAR RT 05/22/2030 DD 05/22/19			320,000.000	287,159.26
HSBC HOLDINGS PLC VAR RT 05/24/2025 DD 05/24/21			859,000.000	817,147.63
HSBC HOLDINGS PLC VAR RT 08/17/2024 DD 08/17/21			1,142,000.000	1,133,612.28
HSBC HOLDINGS PLC VAR RT 08/17/2029 DD 08/17/21			110,000.000	91,990.76
HSBC HOLDINGS PLC VAR RT 11/03/2033 DD 11/03/22			571,000.000	633,383.19
HSBC USA INC 5.625% 03/17/2025 DD 03/17/23			1,607,000.000	1,599,600.50
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			50,000.000	54,807.28
HUB INTERNATIONAL 10/22 COV-LI 0.000% 11/10/2029 DD 10/31/22			149,250.000	149,020.16
HUB INTERNATIONAL 6/23 TLB 0.000% 06/08/2030 DD 06/05/23			1,130,864.420	1,132,911.28
HUB INTERNATIONAL LTD 144A 5.625% 12/01/2029 DD 11/30/21			2,060,000.000	1,846,136.96
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18			3,124,000.000	3,114,300.92
HUB INTERNATIONAL LTD 144A 7.250% 06/15/2030 DD 06/20/23			2,206,000.000	2,280,783.40
HUBBARD RADIO 5/15 TLB 0.000% 03/28/2025 DD 05/12/15			310,649.220	273,759.62
HUDBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21			4,509,000.000	4,198,499.89
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17			715,000.000	668,525.00
HUMANA INC 5.700% 03/13/2026 DD 03/13/23			943,000.000	943,355.52
HUMANA INC 5.750% 03/01/2028 DD 11/22/22			1,058,000.000	1,076,210.54
HUNTINGTON BANCSHARES INC/OH VAR RT 08/04/2028 DD 08/04/22			1,296,000.000	1,203,740.29
HUNTINGTON NATIONAL BANK/THE VAR RT 05/16/2025 DD 05/17/22			769,000.000	739,132.04
HUNTINGTON NATIONAL BANK/THE VAR RT 11/18/2025 DD 11/18/22			3,100,000.000	3,011,557.00
HYATT HOTELS CORP 1.300% 10/01/2023 DD 10/01/21			3,443,000.000	3,411,394.26
HYATT HOTELS CORP 1.800% 10/01/2024 DD 10/01/21			1,117,000.000	1,063,036.43
HYATT HOTELS CORP 5.750% 01/30/2027 DD 07/06/23			1,321,000.000	1,317,267.35
HYATT HOTELS CORP VAR RT 04/23/2030 DD 04/23/20			827,000.000	826,123.00
HYLAND SOFTWARE 10/18			319,748.970	316,871.23
HYUNDAI AUTO LEASE B A2A 144A 5.470% 09/15/2025 DD 05/24/23			383,000.000	381,028.58
HYUNDAI AUTO LEASE S B A3 144A 5.150% 06/15/2026 DD 05/24/23			1,011,000.000	1,003,585.63
HYUNDAI AUTO LEASE S B A4 144A 5.170% 04/15/2027 DD 05/24/23			441,000.000	434,717.25
HYUNDAI AUTO LEASE S C A3 144A 4.380% 10/15/2025 DD 09/21/22			767,000.000	755,580.83
HYUNDAI AUTO RECEIVABLES A A3 1.410% 11/15/2024 DD 04/29/20			218,610.249	217,306.91
HYUNDAI AUTO RECEIVABLES A A3 2.220% 10/15/2026 DD 03/16/22			172,000.000	165,076.15
HYUNDAI AUTO RECEIVABLES A A3 4.580% 04/15/2027 DD 04/12/23			430,000.000	423,334.87
HYUNDAI AUTO RECEIVABLES A A4 1.720% 06/15/2026 DD 04/29/20			1,232,000.000	1,204,187.85
HYUNDAI AUTO RECEIVABLES B A3 0.380% 01/15/2026 DD 07/28/21			1,007,770.232	974,964.08
HYUNDAI CAPITAL AMERICA 144A 0.800% 01/08/2024 DD 01/08/21			3,318,000.000	3,230,938.17
HYUNDAI CAPITAL AMERICA 144A 0.875% 06/14/2024 DD 06/15/21			3,283,000.000	3,130,788.14
HYUNDAI CAPITAL AMERICA 144A 1.000% 09/17/2024 DD 09/17/21			934,000.000	878,244.84
HYUNDAI CAPITAL AMERICA 144A 1.250% 09/18/2023 DD 09/18/20			2,185,000.000	2,164,198.80

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HYUNDAI CAPITAL AMERICA 144A 1.300% 01/08/2026 DD 01/08/21			2,488,000.000	2,225,426.48	
HYUNDAI CAPITAL AMERICA 144A 5.500% 03/30/2026 DD 03/30/23			1,836,000.000	1,818,966.84	
HYUNDAI CAPITAL AMERICA 144A 5.650% 06/26/2026 DD 06/26/23			1,972,000.000	1,959,075.73	
HYUNDAI CAPITAL AMERICA 144A 5.680% 06/26/2028 DD 06/26/23			1,862,000.000	1,846,542.13	
HYUNDAI CAPITAL AMERICA 144A 5.875% 04/07/2025 DD 04/07/20			4,000,000.000	3,997,206.64	
ICON/PRA HEALTH 7/21 LUX TERM 0.000% 07/03/2028 DD 07/01/21			2,059,421.660	2,058,247.79	
ICON/PRA HEALTH 7/21 US TERM L 0.000% 07/03/2028 DD 06/08/21			513,115.090	512,822.61	
IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19			840,000.000	633,357.99	
IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19			1,661,000.000	1,270,008.74	
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19			511,515.000	429,273.56	
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19			2,439,396.000	1,625,455.42	
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			965,096.000	890,387.92	
IHO VERWALTUNGS GMBH 144A 6.375% 05/15/2029 DD 06/06/19			615,000.000	570,724.53	
IHS HOLDING LTD 144A 6.250% 11/29/2028 DD 11/29/21			680,000.000	554,567.20	
II-VI 7/22 COV-LITE TLB 0.000% 07/02/2029 DD 11/30/21			522,275.090	520,316.55	
ILIAD HOLDING SASU 144A 6.500% 10/15/2026 DD 10/27/21			2,101,000.000	1,983,085.99	
ILIAD HOLDING SASU 144A 7.000% 10/15/2028 DD 10/27/21			2,663,000.000	2,456,468.43	
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03			2,795,000.000	2,746,666.63	
ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22			2,593,000.000	2,602,858.46	
ILLUMINA INC 5.800% 12/12/2025 DD 12/13/22			1,413,000.000	1,416,250.51	
ILLUMINATE BUYER LLC / IL 144A 9.000% 07/01/2028 DD 06/30/20			810,000.000	705,801.13	
ILPT COMMERCIAL MO LPF2 B 144A VAR RT 10/15/2039 DD 09/22/22			8,080,000.000	7,995,688.44	
IMG WORLDWIDE 5/18 TLB			1,127,724.703	1,123,676.18	
IMPERIAL BAG & PAPER/IMPERIAL 0.000% 12/31/2026 DD 05/02/23			855,000.000	851,930.55	
IMPERIAL BRANDS FINANCE P 144A 3.125% 07/26/2024 DD 07/26/19			4,913,000.000	4,746,316.11	
IMPERIAL BRANDS FINANCE P 144A 6.125% 07/27/2027 DD 07/27/22			3,810,000.000	3,815,688.33	
INDIA GOVERNMENT BOND 5.220% 06/15/2025			80,060,000.000	944,994.96	
INDIA GOVERNMENT BOND 6.100% 07/12/2031			37,720,000.000	431,473.25	
INDIA GOVERNMENT BOND 7.270% 04/08/2026			17,230,000.000	210,888.46	
INDIAN RAILWAY FINANCE CO 144A 3.249% 02/13/2030 DD 02/13/20			895,000.000	780,753.20	
INDIANA MICHIGAN POWER CO 5.625% 04/01/2053 DD 03/23/23			210,000.000	215,201.62	
INDONESIA ASAHAN ALUMINIU 144A 4.750% 05/15/2025 DD 05/15/20			1,919,000.000	1,868,184.88	
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			840,000.000	895,820.11	
INDONESIA GOVERNMENT INTERNATI 1.100% 03/12/2033			303,000.000	244,789.31	
INDONESIA GOVERNMENT INTERNATI 3.050% 03/12/2051 DD 01/12/21			630,000.000	460,251.95	
INDONESIA GOVERNMENT INTERNATI 3.850% 10/15/2030 DD 04/15/20			295,000.000	274,694.42	
INDONESIA TREASURY BOND 5.125% 04/15/2027			6,706,000,000.000	439,016.38	
INDONESIA TREASURY BOND 6.125% 05/15/2028			14,671,000,000.000	982,472.29	
INDONESIA TREASURY BOND 6.375% 04/15/2032			14,864,000,000.000	994,226.89	

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INDONESIA TREASURY BOND 6.375% 08/15/2028			15,233,000,000.000	1,035,508.44
INDONESIA TREASURY BOND 6.500% 06/15/2025			67,963,000,000.000	4,585,751.34
INDONESIA TREASURY BOND 6.625% 05/15/2033			3,134,000,000.000	212,512.21
INDONESIA TREASURY BOND 7.500% 05/15/2038			10,364,000,000.000	749,131.42
INDONESIA TREASURY BOND 7.500% 06/15/2035			7,286,000,000.000	526,246.53
INDONESIA TREASURY BOND 8.125% 05/15/2024			5,548,000,000.000	377,290.82
INDONESIA TREASURY BOND 8.375% 09/15/2026			13,899,000,000.000	991,959.68
INDONESIA TREASURY BOND 8.750% 05/15/2031			11,042,000,000.000	845,595.95
INDONESIA TREASURY BOND 9.000% 03/15/2029			6,494,000,000.000	494,411.27
INEOS 10/22 (USD) COV-LITE 0.000% 11/08/2027 DD 11/08/22			264,337.500	263,163.84
INEOS 11/21 (USD) TL 0.000% 11/05/2028 DD 10/29/21			800,862.500	788,705.41
INEOS 2/23 TLB			720,000.000	715,240.80
INEOS QUATTRO FINANCE 2 P 144A 3.375% 01/15/2026 DD 01/29/21			220,000.000	200,761.13
INFORMATICA 10/21 (USD) COV-LI 0.000% 10/27/2028 DD 10/06/21			640,887.500	638,682.85
INGEVITY CORP 144A 3.875% 11/01/2028 DD 10/28/20			1,654,000.000	1,412,131.45
INGRAM MICRO 7/21 COV-LITE TL 0.000% 06/30/2028 DD 03/24/21			494,940.000	492,777.12
INNOPHOS HOLDINGS INC 144A 9.375% 02/15/2028 DD 02/07/20			1,556,000.000	1,540,545.59
INSULET 4/21 COV-LITE TLB 0.000% 05/04/2028 DD 04/19/21			502,740.000	502,111.58
INTEL CORP 2.800% 08/12/2041 DD 08/12/21			720,000.000	511,511.97
INTEL CORP 5.900% 02/10/2063 DD 02/10/23			465,000.000	478,863.71
INTER-AMERICAN DEVELOPMENT BAN 2.700% 01/29/2026			1,627,000.000	1,032,267.26
INTERCONTINENTAL EXCHANGE INC 5.200% 06/15/2062 DD 05/23/22			160,000.000	157,782.24
INTERFACE INC 144A 5.500% 12/01/2028 DD 11/17/20			603,000.000	488,966.60
INTERNATIONAL BANK FOR RECONST 2.500% 01/24/2024			1,057,000.000	635,769.37
INTERNATIONAL BANK FOR RECONST 5.000% 06/22/2026			2,095,000.000	1,273,462.71
INTERNATIONAL FINANCE CORP 2.550% 09/18/2023			3,390,000.000	466,588.48
INTERNATIONAL FINANCE CORP 3.600% 02/24/2026			1,595,000.000	1,034,839.28
INTERNATIONAL FLAVORS & F 144A 1.230% 10/01/2025 DD 09/16/20			3,288,000.000	2,930,605.81
INTERNATIONAL GAME TECHNO 144A 4.125% 04/15/2026 DD 03/25/21			1,485,000.000	1,410,230.25
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			3,025,000.000	3,025,000.00
INTERNET BRANDS 8/17 COV-LITE			2,917,687.500	2,914,507.22
INTESA SANPAOLO SPA 144A 3.250% 09/23/2024 DD 09/23/19			1,627,000.000	1,560,527.55
INTESA SANPAOLO SPA 144A 5.017% 06/26/2024 DD 06/26/14			1,952,000.000	1,890,697.73
INTESA SANPAOLO SPA 144A 5.710% 01/15/2026 DD 01/15/16			4,100,000.000	3,902,312.80
INTL BK FOR RECON AND DEV 1.800% 19-JAN-2027			695,000.000	482,473.13
INTOWN 2022-STAY M STAY C 144A VAR RT 08/15/2039 DD 08/15/22			1,645,000.000	1,638,296.79
INTRAWEST/ALTERRA 7/21 SERIES 0.000% 08/17/2028 DD 07/21/21			1,572,608.320	1,566,711.04
INVESCO CLO 2021-1 L 1A E 144A VAR RT 04/15/2034 DD 04/27/21			1,000,000.000	899,599.60
INVITATION HOMES 12/20 TLA 0.000% 01/31/2025 DD 12/08/20			6,541,264.000	6,377,732.40

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INVITATION HOMES OPERATING PAR 2.000% 08/15/2031 DD 08/06/21			120,000.000	91,898.43
ION TRADING TECHNOLOGIES 144A 5.750% 05/15/2028 DD 05/07/21			1,974,000.000	1,703,976.54
IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19			1,075,000.000	1,034,083.14
IQVIA INC 144A 6.500% 05/15/2030 DD 05/23/23			647,000.000	653,376.70
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20			1,334,000.000	1,340,670.00
IRIDIUM COMMUNICATIONS 7/21 CO 0.000% 11/04/2026 DD 07/19/21			618,285.210	618,062.63
IRIS HOLDINGS INC 144A 8.750% 02/15/2026 DD 02/09/21			783,000.000	742,084.95
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17			883,000.000	834,498.05
IRON MOUNTAIN INC 144A 5.000% 07/15/2028 DD 06/22/20			778,000.000	720,798.72
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			970,000.000	906,057.41
IRON MOUNTAIN INC 144A 5.250% 07/15/2030 DD 06/22/20			665,000.000	597,177.98
ISRAEL ELECTRIC CORP LTD 144A 3.750% 02/22/2032			1,360,000.000	1,159,930.40
ISRAEL ELECTRIC CORP LTD 144A 5.000% 11/12/2024			200,000.000	197,820.00
ISRAEL GOVERNMENT INTERNATIONA 4.500% 04/03/2120 DD 04/03/20			385,000.000	309,636.25
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			275,000.000	301,866.74
ITC HOLDINGS CORP 144A 4.950% 09/22/2027 DD 09/22/22			3,295,000.000	3,242,539.02
ITT HOLDINGS LLC 144A 6.500% 08/01/2029 DD 07/08/21			841,000.000	708,525.68
J.P. MORGAN CHASE ICON A 144A 3.884% 01/05/2034 DD 04/01/19			5,804,000.000	5,651,964.80
J.P. MORGAN CHASE ICON XA 144A VAR RT 01/05/2034 DD 04/01/19			31,755,000.000	56,882.42
J.P. MORGAN CHASE ICON XB 144A VAR RT 01/05/2034 DD 04/01/19			24,003,000.000	16,221.23
JACKSON FINANCIAL INC 5.170% 06/08/2027 DD 06/08/22			786,000.000	748,310.56
JACKSON NATIONAL LIFE GLO 144A 1.750% 01/12/2025 DD 01/12/22			1,141,000.000	1,058,902.35
JACKSON NATIONAL LIFE GLO 144A 5.500% 01/09/2026 DD 01/09/23			1,251,000.000	1,221,630.38
JACKSON NATIONAL LIFE GLO 144A VAR RT 06/28/2024 DD 12/28/22			4,028,000.000	4,030,501.39
JAMES HARDIE INTERNATIONA 144A 5.000% 01/15/2028 DD 12/13/17			1,094,000.000	1,024,980.51
JAMESTOWN CLO VI-R 6RA A1 144A VAR RT 04/25/2030 DD 05/18/18			4,229,808.625	4,206,473.55
JAZZ PHARMACEUTICALS 5/21 USD TL			1,971,196.480	1,968,022.85
JBS USA LUX SA / JBS USA 144A 3.625% 01/15/2032 DD 07/15/22			1,305,000.000	1,058,929.20
JBS USA LUX SA / JBS USA 144A 5.750% 04/01/2033 DD 06/21/22			820,000.000	765,187.52
JBS USA LUX SA / JBS USA 144A 6.500% 12/01/2052 DD 06/21/22			535,000.000	507,216.93
JDE PEET'S NV 144A 0.800% 09/24/2024 DD 09/24/21			315,000.000	295,373.98
JERSEY CENTRAL POWER & LI 144A 4.700% 04/01/2024 DD 08/21/13			2,973,000.000	2,941,356.10
JFIN CLO 2013 LTD 1A A1NR 144A VAR RT 01/20/2030 DD 01/21/20			1,719,494.687	1,714,391.30
JFIN CLO 2013 LTD 1A A2R 144A VAR RT 01/20/2030 DD 01/21/20			1,110,607.000	1,100,705.95
JOHN DEERE CAPITAL CORP 4.750% 01/20/2028 DD 01/09/23			1,825,000.000	1,822,885.68
JOHNSON CONTROLS INTERNATIONAL 0.375% 09/15/2027			290,000.000	271,966.95
JOSTENS/CHAMP ACQUISITION			232,115.090	231,708.89
JP MORGAN CHASE CO ACE XA 144A VAR RT 01/10/2037 DD 02/01/20			110,365,260.000	602,682.61
JP MORGAN CHASE CO MKST E 144A VAR RT 12/15/2036 DD 02/19/20			4,280,000.000	2,145,729.20



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
JP MORGAN CHASE COM UES B 144A 4.142% 05/05/2032 DD 05/01/19			983,000.000	952,336.03	
JP MORGAN CHASE COMMERC LD11 B VAR RT 06/15/2049 DD 07/01/07			0.002	0.05	
JPMCC COMMERCIAL MORTGA JP7 A3 3.379% 09/15/2050 DD 07/01/17			2,732,999.999	2,633,056.92	
JPMORGAN CHASE & CO VAR RT 02/24/2026 DD 02/24/22			2,034,000.000	2,035,945.74	
JPMORGAN CHASE & CO VAR RT 02/24/2028 DD 02/24/22			1,365,000.000	1,371,783.34	
JPMORGAN CHASE & CO VAR RT 06/01/2025 DD 06/01/21			3,582,000.000	3,404,920.31	
JPMORGAN CHASE & CO VAR RT 06/01/2029 DD 06/01/21			675,000.000	578,661.29	
JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23			517,000.000	520,871.32	
JPMORGAN CHASE & CO VAR RT 06/14/2025 DD 06/14/22			3,551,000.000	3,472,569.21	
JPMORGAN CHASE & CO VAR RT 06/23/2025 DD 06/23/21			195,000.000	185,077.04	
JPMORGAN CHASE & CO VAR RT 07/23/2024 DD 07/23/18			1,681,000.000	1,678,983.07	
JPMORGAN CHASE & CO VAR RT 07/25/2028 DD 07/25/22			2,828,000.000	2,789,313.69	
JPMORGAN CHASE & CO VAR RT 08/09/2025 DD 08/10/21			3,729,000.000	3,511,776.43	
JPMORGAN CHASE & CO VAR RT 09/22/2027 DD 09/22/21			220,000.000	194,148.01	
JPMORGAN CHASE & CO VAR RT 10/15/2025 DD 09/12/19			1,273,000.000	1,212,912.41	
JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20			175,000.000	120,174.43	
JUICE PLUS+ 11/18 TL			679,371.370	305,717.12	
KAISER ALUMINUM CORP 144A 4.500% 06/01/2031 DD 05/20/21			1,366,000.000	1,092,390.20	
KAISER ALUMINUM CORP 144A 4.625% 03/01/2028 DD 11/26/19			965,000.000	843,950.40	
KANSAS GAS SERVICE SECURITIZAT 5.486% 08/01/2034 DD 11/18/22			705,000.000	710,015.07	
KEMPER CORP 4.350% 02/15/2025 DD 02/24/15			2,009,000.000	1,933,081.82	
KENAN ADVANTAGE 3/21 (USD) COV 0.000% 03/24/2026 DD 03/03/21			480,033.200	478,146.67	
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15			175,000.000	146,650.59	
KENVUE INC 144A 4.900% 03/22/2033 DD 03/22/23			415,000.000	419,755.39	
KENVUE INC 144A 5.000% 03/22/2030 DD 03/22/23			370,000.000	373,417.28	
KENVUE INC 144A 5.200% 03/22/2063 DD 03/22/23			565,000.000	576,778.13	
KENVUE INC 144A 5.350% 03/22/2026 DD 03/22/23			856,000.000	862,345.65	
KEY COMMERCIAL MORT S1 A1 144A 3.723% 10/15/2053 DD 10/01/18			2,104,754.151	2,090,377.84	
KEYBANK NA/CLEVELAND OH 4.700% 01/26/2026 DD 01/26/23			3,473,000.000	3,232,421.19	
KEYCORP 4.150% 10/29/2025 DD 10/29/18			175,000.000	161,907.34	
KIMCO REALTY OP LLC 4.450% 09/01/2047 DD 08/10/17			90,000.000	72,854.65	
KIND TRUST 2021-KI KIND A 144A VAR RT 08/15/2038 DD 08/16/21			3,137,325.473	3,012,878.44	
KINROSS GOLD CORP 5.950% 03/15/2024 DD 09/15/14			2,116,000.000	2,112,404.03	
KISSNER GROUP 4/21 INCREMENTAL 0.000% 03/16/2027 DD 04/07/21			792,682.250	780,046.89	
KITE REALTY GROUP TRUST 4.000% 03/15/2025 DD 03/12/15			1,277,000.000	1,212,829.44	
KKR CLO 24 LTD 24 A1R 144A VAR RT 04/20/2032 DD 07/20/21			3,760,000.000	3,708,635.09	
KLA CORP 5.250% 07/15/2062 DD 06/23/22			215,000.000	217,063.90	
KNOWLEDGE UNIVERSE/KINDER CARE 0.000% 05/23/2030 DD 05/05/23			278,000.000	274,872.50	
KOMMUNALBANKEN AS 4.250% 07/16/2025			1,688,000.000	1,110,908.52	



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KOPPERS 4/23 COV-LITE TLB 0.000% 04/10/2030 DD 02/28/23			244,809.440	244,197.42
KOREA ELECTRIC POWER CORP 144A 5.375% 04/06/2026 DD 10/06/22			480,000.000	478,128.66
KOREA TREASURY BOND 1.375% 12/10/2029			605,200,000.000	397,268.79
KOREA TREASURY BOND 2.125% 06/10/2027			1,465,700,000.000	1,048,930.27
KOREA TREASURY BOND 2.375% 03/10/2027			4,252,110,000.000	3,081,294.19
KOREA TREASURY BOND 3.125% 09/10/2024			1,349,420,000.000	1,018,186.70
KOREA TREASURY BOND 3.125% 09/10/2027			829,000,000.000	615,293.74
KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09			185,000.000	205,766.36
KRAFT HEINZ FOODS CO 4.250% 03/01/2031 DD 09/01/20			1,215,000.000	1,155,308.84
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16			1,285,000.000	1,090,117.32
KRONOS ACQUISITION HOLDINGS			871,650.000	847,949.84
L&W/AUTOKINITON GROUP (AGG) 4/ 0.000% 04/06/2028 DD 03/16/21			330,684.570	328,535.12
LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20			910,000.000	790,641.67
LADDER CAPITAL FINANCE HO 144A 4.750% 06/15/2029 DD 06/23/21			3,621,000.000	2,947,055.86
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			2,301,000.000	2,173,179.45
LAMB WESTON HOLDINGS INC 144A 4.125% 01/31/2030 DD 11/08/21			672,000.000	600,596.19
LASERSHIP 5/21 COV-LITE TL 0.000% 05/07/2028 DD 04/20/21			1,122,279.800	920,269.44
LBJ INFRASTRUCTURE GROUP 144A 3.797% 12/31/2057 DD 12/10/21			400,000.000	256,496.31
LCPR SENIOR SECURED FINAN 144A 5.125% 07/15/2029 DD 03/30/21			865,000.000	726,847.72
LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21			440,000.000	391,136.25
LEGACY MORTGAGE AS GS2 A1 144A VAR RT 04/25/2061 DD 04/29/21			879,218.610	812,800.15
LEGACY MORTGAGE AS GS4 A1 144A VAR RT 11/25/2060 DD 08/31/21			968,407.888	878,971.45
LENDMARK FUNDING TRU 1A A 144A 5.120% 07/20/2032 DD 06/28/22			3,110,000.000	3,020,961.94
LENDMARK FUNDING TRU 2A A 144A 2.000% 04/20/2032 DD 10/22/21			5,090,000.000	4,332,719.98
LENNAR CORP 4.875% 12/15/2023 DD 11/05/15			1,366,000.000	1,360,239.01
LES SCHWAB 10/20 COV-LITE TLB			1,062,750.000	1,054,779.38
LEVEL 3 FINANCING INC 144A 3.875% 11/15/2029 DD 11/29/19			1,925,000.000	1,532,224.54
LIFE 2022-BMR MOR BMR2 A1 144A VAR RT 05/15/2039 DD 05/24/22			3,245,000.000	3,175,042.35
LIFE 2022-BMR MORT BMR2 B 144A VAR RT 05/15/2039 DD 05/24/22			1,200,000.000	1,172,165.76
LIFE 2022-BMR MORT BMR2 D 144A VAR RT 05/15/2039 DD 05/24/22			970,000.000	922,906.31
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21			2,435,000.000	2,404,165.84
LIGHTSTONE 5/22 EXTENDED TLB 0.000% 02/01/2027 DD 05/19/22			781,028.020	703,901.50
LIGHTSTONE 5/22 EXTENDED TLC 0.000% 02/01/2027 DD 05/19/22			44,174.553	39,812.31
LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20			770,000.000	664,775.34
LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21			746,000.000	665,805.00
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19			1,766,000.000	1,646,795.00
LIVE NATION ENTERTAINMENT 144A 5.625% 03/15/2026 DD 03/20/18			670,000.000	654,462.37
LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20			1,901,000.000	1,911,337.64
LKQ CORP 144A 5.750% 06/15/2028 DD 05/24/23			1,323,000.000	1,312,844.55

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LLOYDS BANKING GROUP PLC 4.582% 12/10/2025 DD 06/10/16			468,000.000	448,103.68
LOANCORE 2019-CRE CRE3 AS 144A VAR RT 04/15/2034 DD 05/30/19			87,761.515	86,075.24
LOANCORE 2022-CRE7 CRE7 A 144A VAR RT 01/17/2037 DD 02/23/22			4,520,000.000	4,447,510.23
LONG BEACH MORTGAGE LOAN 2 M3 VAR RT 07/25/2032 DD 06/04/02			0.015	0.02
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10			50,000.000	62,382.41
LOUISIANA LOCAL GOVERNMENT ELL A1 5.081% 06/01/2031 DD 03/29/23			665,000.000	663,253.38
LOUISIANA LOCAL GOVERNMENT ELL A3 5.198% 12/01/2039 DD 03/29/23			835,000.000	851,662.76
LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17			520,000.000	417,585.04
LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22			270,000.000	266,605.46
LPL HOLDINGS INC 144A 4.625% 11/15/2027 DD 11/12/19			3,052,000.000	2,863,445.30
M&T BANK CORP VAR RT 08/16/2028 DD 08/16/22			1,680,000.000	1,569,324.59
MACQUARIE GROUP LTD 144A VAR RT 01/12/2027 DD 01/12/21			2,685,000.000	2,389,292.22
MACQUARIE GROUP LTD 144A VAR RT 08/09/2026 DD 08/09/22			3,187,000.000	3,140,043.98
MACQUARIE GROUP LTD 144A VAR RT 10/14/2025 DD 10/14/21			1,486,000.000	1,393,210.29
MADISON IAQ 6/21 COV-LITE TL 0.000% 06/21/2028 DD 06/02/21			802,801.510	785,340.58
MADISON IAQ LLC 144A 4.125% 06/30/2028 DD 06/21/21			837,000.000	736,756.48
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21			2,276,000.000	1,843,352.43
MADISON PARK FUND 11A AR2 144A VAR RT 07/23/2029 DD 03/25/21			589,437.434	584,190.79
MADISON PARK FUND 17A AR2 144A VAR RT 07/21/2030 DD 02/12/21			729,110.076	724,454.63
MAGELLAN MIDSTREAM PARTNERS LP 4.200% 10/03/2047 DD 10/03/17			50,000.000	36,951.99
MAGICLAB/BUZZ MERGER/BUMBLE 10 NCREMENTAL COV-LITE TLB			291,822.730	290,728.40
MAGNETITE VII LTD 7A A1R2 144A VAR RT 01/15/2028 DD 02/13/18			704,300.438	700,029.63
MAGNETITE XXIX LTD 29A A 144A VAR RT 01/15/2034 DD 03/18/21			2,360,000.000	2,339,350.00
MAGNOLIA OIL & GAS OPERAT 144A 6.000% 08/01/2026 DD 07/31/18			3,421,000.000	3,308,665.41
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	432,337.75
MALAYSIA GOVERNMENT BOND 3.828% 07/05/2034			2,790,000.000	587,016.10
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			5,668,000.000	1,206,277.73
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025			2,695,000.000	581,922.57
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	692,294.77
MALAYSIA GOVERNMENT BOND 3.900% 11/30/2026			2,000,000.000	433,110.63
MALAYSIA GOVERNMENT BOND 3.906% 07/15/2026			2,990,000.000	648,018.04
MALAYSIA GOVERNMENT BOND 4.498% 04/15/2030			4,335,000.000	970,557.05
MANUFACTURERS & TRADERS TRUST 4.650% 01/27/2026 DD 01/27/23			6,853,000.000	6,543,972.60
MANUFACTURERS & TRADERS TRUST 4.700% 01/27/2028 DD 01/27/23			2,392,000.000	2,235,601.93
MARATHON PETROLEUM CORP 4.700% 05/01/2025 DD 04/27/20			103,000.000	101,062.46
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18			1,057,000.000	1,046,239.59
MARB BONDSCO PLC 144A 3.950% 01/29/2031 DD 01/29/21			1,405,000.000	1,005,882.77
MARINER FINANCE ISSU AA A 144A 6.450% 10/20/2037 DD 10/14/22			5,820,000.000	5,806,817.71
MARINER FINANCE ISSU BA A 144A 2.100% 11/20/2036 DD 11/04/21			2,365,000.000	2,052,208.18



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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MARLETTE FUNDING TRU 2A D 144A 4.650% 09/16/2030 DD 08/12/20			2,199,279.332	2,159,501.85
MARRIOTT OWNERSHIP RESORTS/MAR			380,000.000	378,670.00
MARS INC 144A 4.550% 04/20/2028 DD 04/20/23			450,000.000	442,529.19
MARS INC 144A 4.750% 04/20/2033 DD 04/20/23			1,580,000.000	1,565,323.11
MASSACHUSETTS INSTITUTE OF TEC 2.989% 07/01/2050 DD 12/20/19			515,000.000	384,503.62
MASSACHUSETTS ST 2.900% 09/01/2049 DD 09/12/19			645,000.000	460,917.77
MASSACHUSETTS ST EDUCNL FING 5.950% 07/01/2044 DD 06/21/23			955,000.000	942,867.87
MASSACHUSETTS ST SCH BLDG AUTH 2.950% 05/15/2043 DD 10/08/20			405,000.000	303,303.16
MASSACHUSETTS ST WTR RESOURCES 3.124% 08/01/2039 DD 11/01/19			850,000.000	693,177.29
MASSMUTUAL GLOBAL FUNDING 144A 5.050% 06/14/2028 DD 06/14/23			2,063,000.000	2,045,533.92
MASTERCARD INC 4.875% 03/09/2028 DD 03/09/23			855,000.000	864,398.55
MATADOR RESOURCES CO 144A 6.875% 04/15/2028 DD 04/11/23			768,000.000	756,727.53
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18			4,930,000.000	4,777,799.55
MATCH GROUP HOLDINGS II L 144A 3.625% 10/01/2031 DD 10/04/21			440,000.000	359,961.36
MATCH GROUP HOLDINGS II L 144A 4.125% 08/01/2030 DD 02/11/20			1,005,000.000	860,782.50
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20			1,480,000.000	1,359,528.00
MATCH GROUP HOLDINGS II L 144A 5.625% 02/15/2029 DD 02/15/19			161,000.000	150,955.07
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19			1,019,000.000	1,000,791.81
MB AEROSPACE 12/17 COV-LITE TL 0.000% 01/22/2025 DD 12/05/17			4,035,595.820	3,995,239.87
MC BRAZIL DOWNSTREAM TRAD 144A 7.250% 06/30/2031 DD 07/21/21			1,038,720.464	701,201.13
MCAFFEE 3/22 (USD) COV-LITE TLB 0.000% 03/01/2029 DD 01/24/22			2,152,515.360	2,054,748.12
MCAFFEE CORP 144A 7.375% 02/15/2030 DD 02/17/22			3,333,000.000	2,897,745.86
MCDERMOTT INTERNATIONAL/LUMMUS 0.000% 06/30/2027 DD 02/03/21			821,875.620	813,952.74
MEDCO BELL PTE LTD 144A 6.375% 01/30/2027 DD 01/30/20			675,000.000	631,608.17
MEDCO OAK TREE PTE LTD 144A 7.375% 05/14/2026 DD 05/14/19			1,390,000.000	1,366,429.22
MEDLINE BORROWER LP 144A 3.875% 04/01/2029 DD 10/15/21			268,000.000	232,231.52
MEDLINE BORROWER LP 144A 5.250% 10/01/2029 DD 10/15/21			4,850,000.000	4,208,214.53
MEDLINE INDUSTRIES/MOZART 10/2 0.000% 10/23/2028 DD 09/15/21			1,037,623.110	1,024,974.48
MEDRISK 4/21 COV-LITE TLB 0.000% 04/01/2028 DD 02/25/21			567,885.000	553,767.38
MEDTRONIC GLOBAL HOLDINGS SCA 4.500% 03/30/2033 DD 03/30/23			1,497,000.000	1,466,652.70
MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15			115,000.000	97,551.26
MERCADOLIBRE INC 2.375% 01/14/2026 DD 01/14/21			635,000.000	574,911.54
MERCADOLIBRE INC 3.125% 01/14/2031 DD 01/14/21			200,000.000	159,500.24
MERCEDES-BENZ AUTO RECEIV 1 A2 5.090% 01/15/2026 DD 01/25/23			215,000.000	214,157.33
MERCK & CO INC 5.150% 05/17/2063 DD 05/17/23			245,000.000	249,865.25
MERITAGE HOMES CORP 144A 3.875% 04/15/2029 DD 04/15/21			1,535,000.000	1,355,610.07
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			1,083,000.000	1,081,303.79
METLIFE INC 5.250% 01/15/2054 DD 01/06/23			285,000.000	274,484.74
METRONET INFRASTRUC 1A A2 144A 6.350% 10/20/2052 DD 11/07/22			192,000.000	185,036.62

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
METROPOLITAN EDISON CO 144A 5.200% 04/01/2028 DD 03/30/23			3,591,000.000	3,553,298.02
METROPOLITAN LIFE GLOBAL 144A 4.050% 08/25/2025 DD 08/25/22			1,497,000.000	1,442,032.90
METROPOLITAN LIFE GLOBAL 144A 5.150% 03/28/2033 DD 03/28/23			803,000.000	793,813.77
MEXICAN BONOS 5.000% 03/06/2025			57,100,000.000	3,072,756.07
MEXICAN BONOS 7.500% 05/26/2033			68,630,000.000	3,684,063.04
MEXICAN BONOS 7.750% 05/29/2031			48,330,000.000	2,664,103.01
MEXICO GOVERNMENT INTERNATIONA 3.500% 02/12/2034 DD 01/12/22			175,000.000	146,574.69
MEXICO GOVERNMENT INTERNATIONA 6.338% 05/04/2053 DD 04/28/23			240,000.000	244,477.80
MEXICO GOVERNMENT INTERNATIONA 6.350% 02/09/2035 DD 01/09/23			140,000.000	147,180.80
MF1 2021-FL7 LTD FL7 A 144A VAR RT 10/16/2036 DD 09/24/21			2,220,000.000	2,167,275.00
MF1 2022-FL8 LTD FL8 A 144A VAR RT 02/19/2037 DD 01/20/22			4,900,000.000	4,791,220.00
MF1 2022-FL9 LLC FL9 A 144A VAR RT 06/19/2037 DD 05/26/22			9,180,000.000	9,154,296.00
MGIC INVESTMENT CORP 5.250% 08/15/2028 DD 08/12/20			1,352,000.000	1,275,260.88
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20			115,000.000	104,392.93
MICHAELS STORES 4/21 COV-LITE 0.000% 04/15/2028 DD 03/23/21			560,886.680	495,403.16
MICROCHIP TECHNOLOGY INC 0.972% 02/15/2024 DD 12/17/20			628,000.000	608,421.88
MICROCHIP TECHNOLOGY INC 2.670% 09/01/2023 DD 05/29/20			10,490,000.000	10,446,765.78
MIDWEST GAMING BORROWER L 144A 4.875% 05/01/2029 DD 04/26/21			1,404,000.000	1,239,799.35
MILANO 10/20 COV-LITE TLB 0.000% 10/01/2027 DD 08/04/20			1,108,714.260	1,090,697.65
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20			3,192,600.336	3,200,099.75
MILL CITY MORTGAG NMR1 A1 144A VAR RT 11/25/2060 DD 01/01/21			371,025.972	341,857.96
MISYS 6/17 (USD) COV-LITE TLB			2,047,836.480	1,964,858.15
MITCHELL INTERNATIONAL 10/21 T 0.000% 10/15/2028 DD 09/22/21			1,696,126.010	1,654,570.93
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 01/19/2028 DD 01/19/22			1,030,000.000	920,997.05
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 02/20/2026 DD 02/22/23			2,054,000.000	2,042,693.82
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 04/17/2026 DD 04/19/23			961,000.000	955,003.08
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/18/2025 DD 07/20/22			3,790,000.000	3,735,296.77
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/19/2025 DD 07/20/21			3,021,000.000	2,856,054.58
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 09/12/2025 DD 09/13/22			2,230,000.000	2,202,806.04
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 10/11/2025 DD 10/13/21			495,000.000	461,803.22
MIZUHO FINANCIAL GROUP INC VAR RT 07/06/2029 DD 07/06/23			929,000.000	930,984.95
MIZUHO FINANCIAL GROUP INC VAR RT 07/06/2034 DD 07/06/23			930,000.000	931,126.71
MKS INSTRUMENTS 8/22 TLB 0.000% 08/17/2029 DD 04/04/22			1,285,287.500	1,285,287.50
MOLYCOP 10/21 COV-LITE TL			921,584.960	894,518.01
MONEYGRAM PAYMENT 6/23 COV-LIT 0.000% 06/01/2030 DD 05/11/23			354,000.000	305,767.50
MORGAN STANLEY 4.350% 09/08/2026 DD 09/08/14			90,000.000	86,890.74
MORGAN STANLEY BANK NA 4.754% 04/21/2026 DD 04/21/23			870,000.000	856,655.46
MORGAN STANLEY BANK OF C11 AS VAR RT 08/15/2046 DD 08/01/13			5,309,000.000	5,251,542.82
MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15			1,195,000.000	1,136,642.42

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MORGAN STANLEY BANK OF C24 A4 3.732% 05/15/2048 DD 08/01/15			1,728,000.000	1,639,738.26
MORGAN STANLEY CAPI 420 A 144A 3.727% 10/12/2050 DD 03/01/15			7,037,076.435	6,484,481.56
MORGAN STANLEY VAR RT 01/22/2025 DD 07/20/21			3,798,000.000	3,680,366.67
MORGAN STANLEY VAR RT 01/28/2027 DD 01/19/23			875,000.000	867,369.70
MORGAN STANLEY VAR RT 02/01/2029 DD 01/19/23			3,638,000.000	3,587,052.93
MORGAN STANLEY VAR RT 04/17/2025 DD 04/20/22			1,660,000.000	1,626,905.36
MORGAN STANLEY VAR RT 04/20/2029 DD 04/21/23			905,000.000	893,698.75
MORGAN STANLEY VAR RT 04/21/2034 DD 04/21/23			846,000.000	835,117.11
MORGAN STANLEY VAR RT 05/04/2027 DD 04/22/21			835,000.000	747,373.39
MORGAN STANLEY VAR RT 05/30/2025 DD 06/01/21			3,403,000.000	3,232,431.80
MORGAN STANLEY VAR RT 07/20/2027 DD 07/20/21			1,641,000.000	1,453,104.13
MORGAN STANLEY VAR RT 10/16/2026 DD 10/18/22			1,333,000.000	1,346,310.52
MORGAN STANLEY VAR RT 12/10/2026 DD 12/10/20			635,000.000	566,029.15
MOTEL 6 TRUST 2017 MTL6 G 144A VAR RT 08/15/2034 DD 09/11/17			0.000	0.01
MOUNT NITTANY MEDICAL CENTER O 3.799% 11/15/2052 DD 02/23/22			655,000.000	501,863.93
MPLX LP 4.700% 04/15/2048 DD 02/08/18			265,000.000	217,230.45
MPLX LP 4.950% 03/14/2052 DD 03/14/22			199,000.000	168,516.31
MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20			1,940,000.000	1,336,705.78
MSCI INC 144A 3.250% 08/15/2033 DD 08/17/21			440,000.000	354,359.95
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20			1,495,000.000	1,289,172.44
MSCI INC 144A 3.625% 11/01/2031 DD 05/14/21			932,000.000	796,166.03
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20			930,000.000	805,945.07
MULTI-COLOR 10/21 (USD) COV-LI 0.000% 10/29/2028 DD 10/13/21			929,840.000	919,481.58
MVW 2022-2 LLC 2A A 144A 6.110% 10/21/2041 DD 11/03/22			824,873.265	825,766.44
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			132,321.262	128,701.84
N-ABLE 7/21 COV-LITE TLB 0.000% 07/19/2028 DD 04/06/21			601,290.000	598,283.55
NABORS INDUSTRIES INC 144A 7.375% 05/15/2027 DD 11/23/21			969,000.000	922,032.57
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20			1,414,000.000	1,319,997.28
NABORS INDUSTRIES LTD 144A 7.500% 01/15/2028 DD 01/10/20			472,000.000	416,540.00
NASCAR 7/19 COV-LITE TLB 0.000% 10/19/2026 DD 05/23/19			876,454.740	876,743.97
NATIONAL AUSTRALIA BANK L 144A 2.990% 05/21/2031 DD 05/21/21			330,000.000	262,949.29
NATIONAL BANK OF CANADA VAR RT 06/09/2025 DD 06/09/22			1,495,000.000	1,459,300.85
NATIONAL FUEL GAS CO 5.500% 01/15/2026 DD 06/03/20			3,874,000.000	3,817,836.29
NATIONAL FUEL GAS CO 5.500% 10/01/2026 DD 05/18/23			1,292,000.000	1,259,411.95
NATIONAL GRID PLC 5.602% 06/12/2028 DD 06/12/23			1,141,000.000	1,144,830.97
NATIONAL SECURITIES CLEAR 144A 5.000% 05/30/2028 DD 05/30/23			1,619,000.000	1,607,003.96
NATIXIS COMMERCIAL 285M B 144A VAR RT 11/15/2032 DD 01/01/18			500,000.000	442,632.55
NATURA &CO LUXEMBOURG HOL 144A 6.000% 04/19/2029 DD 04/19/22			505,000.000	468,038.34
NATURA COSMETICOS SA 144A 4.125% 05/03/2028 DD 05/03/21			1,340,000.000	1,159,245.06



Asset Detail

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As Of Date : 6/30/2023

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NATWEST GROUP PLC VAR RT 03/02/2027 DD 03/02/23			2,699,000.000	2,668,825.26
NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19			8,872,000.000	8,714,183.01
NATWEST GROUP PLC VAR RT 09/13/2029 DD 06/13/23			3,448,000.000	3,396,268.89
NATWEST GROUP PLC VAR RT 11/10/2026 DD 11/10/22			3,928,000.000	4,016,689.96
NATWEST MARKETS PLC 144A 0.800% 08/12/2024 DD 05/12/21			876,000.000	824,845.31
NATWEST MARKETS PLC 144A 3.479% 03/22/2025 DD 03/22/22			1,372,000.000	1,315,323.19
NAVICURE/WAYSTAR 9/19 COV-LITE TLB			1,571,593.660	1,565,700.18
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			2,031,000.000	1,995,983.28
NAVIENT CORP 6.125% 03/25/2024 DD 03/27/14			3,066,000.000	3,042,019.89
NAVIENT CORP 6.750% 06/25/2025 DD 05/26/17			2,188,000.000	2,151,241.60
NAVIENT CORP 7.250% 09/25/2023 DD 09/16/16			223,000.000	223,000.00
NAVIENT PRIVATE EDUC CA A 144A 1.060% 10/15/2069 DD 05/27/21			3,803,136.152	3,279,001.62
NAVIENT PRIVATE EDUC FA A 144A 1.220% 07/15/2069 DD 07/30/20			1,397,228.320	1,239,884.48
NAVIENT PRIVATE EDUCA A A 144A 2.230% 07/15/2070 DD 02/10/22			3,257,543.694	2,822,417.29
NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12			445,000.000	396,836.87
NBM US HOLDINGS INC 144A 7.000% 05/14/2026 DD 05/14/19			205,000.000	198,837.71
NCL CORP LTD 144A 3.625% 12/15/2024 DD 12/16/19			510,000.000	489,895.70
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20			3,743,000.000	3,501,260.59
NCL CORP LTD 144A 7.750% 02/15/2029 DD 02/18/22			286,000.000	271,682.67
NCL CORP LTD 144A 8.375% 02/01/2028 DD 02/02/23			482,000.000	503,633.13
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21			436,000.000	392,410.55
NCR CORP 144A 5.000% 10/01/2028 DD 08/20/20			2,929,000.000	2,613,402.30
NCR CORP 144A 5.125% 04/15/2029 DD 04/06/21			1,863,000.000	1,649,312.97
NCR CORP 144A 5.250% 10/01/2030 DD 08/20/20			864,000.000	751,132.74
NCR CORP 144A 6.125% 09/01/2029 DD 08/21/19			819,000.000	819,720.72
NELNET STUDENT LOA A APT1 144A 1.360% 04/20/2062 DD 05/20/21			1,503,341.385	1,333,794.24
NEPTUNE BIDCO US INC 144A 9.290% 04/15/2029 DD 11/16/22			3,444,000.000	3,162,782.25
NETFLIX INC 144A 3.625% 06/15/2025 DD 04/28/20			4,284,000.000	4,127,019.55
NETFLIX INC 4.375% 11/15/2026 DD 10/27/16			8,479,000.000	8,278,994.81
NEW ECONOMY ASSETS P 1 A1 144A 1.910% 10/20/2061 DD 10/29/21			2,610,000.000	2,222,176.44
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10			2,040,000.000	2,058,922.02
NEW JERSEY ST TURNPIKE AUTH TU 7.414% 01/01/2040 DD 04/28/09			100,000.000	125,254.93
NEW RESIDENTIAL M NQM1 A1 144A VAR RT 01/26/2060 DD 01/01/20			181,873.160	163,577.83
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			122,992.249	121,814.47
NEW SOUTH WALES TREASURY REGS 1.250% 03/20/2025			950,000.000	598,766.50
NEW SOUTH WALES TREASURY REGS 1.500% 02/20/2032			1,780,000.000	923,380.95
NEW YORK AND PRESBYTERIAN HOSP 3.954% 08/01/2119 DD 10/29/19			535,000.000	386,481.89
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	280,888.64
NEW YORK LIFE GLOBAL FUND 144A 4.700% 04/02/2026 DD 04/05/23			1,857,000.000	1,826,975.61

Asset Detail

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As Of Date : 6/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEW YORK LIFE INSURANCE C 144A 5.875% 05/15/2033 DD 05/08/03			260,000.000	268,376.54
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	15,625.03
NEW ZEALAND GOVERNMENT BO REGS 2.750% 04/15/2025			765,000.000	448,805.34
NEW ZEALAND GOVERNMENT BO REGS 3.500% 04/14/2033			1,635,000.000	913,103.95
NEW ZEALAND LOCAL GOVERNMENT REGS 2.250% 04/15/2024			1,660,000.000	989,422.15
NEW ZEALAND LOCAL GOVERNMENT REGS 3.000% 05/15/2035			1,705,000.000	826,798.38
NEW ZEALAND LOCAL GOVERNMENT F 4.500% 04/15/2027			315,000.000	188,176.82
NEWARK BSL CLO 2 L 1A A1R 144A VAR RT 07/25/2030 DD 03/03/21			1,689,923.251	1,678,765.61
NEWELL BRANDS INC 6.375% 09/15/2027 DD 09/14/22			513,000.000	491,290.20
NEWELL BRANDS INC 6.625% 09/15/2029 DD 09/14/22			726,000.000	695,984.48
NEWELL BRANDS INC VAR RT 04/01/2026 DD 03/30/16			433,000.000	406,140.49
NEWS CORP 144A 3.875% 05/15/2029 DD 04/15/21			1,735,000.000	1,519,322.87
NEXSTAR BROADCASTING 6/19 0.000% 09/18/2026 DD 06/10/19			1,303,441.340	1,301,108.18
NEXTERA ENERGY CAPITAL HOLDING 4.200% 06/20/2024 DD 06/23/22			757,000.000	745,443.32
NEXTERA ENERGY CAPITAL HOLDING 4.255% 09/01/2024 DD 08/05/22			5,098,000.000	5,013,533.38
NEXTERA ENERGY CAPITAL HOLDING 4.450% 06/20/2025 DD 06/23/22			299,000.000	293,266.77
NEXTERA ENERGY CAPITAL HOLDING 5.000% 02/28/2030 DD 02/09/23			1,025,000.000	1,013,073.10
NEXTERA ENERGY CAPITAL HOLDING 6.051% 03/01/2025 DD 03/01/23			3,947,000.000	3,961,079.02
NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19			805,000.000	787,317.63
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			1,814,000.000	1,685,206.00
NEXTGEAR FLOORPLAN 1A A2 144A 5.740% 03/15/2028 DD 03/14/23			3,920,000.000	3,929,488.36
NFP CORP 144A 4.875% 08/15/2028 DD 06/01/21			1,304,000.000	1,164,680.54
NFP CORP 144A 6.875% 08/15/2028 DD 08/10/20			4,408,000.000	3,827,132.72
NFP CORP 144A 7.500% 10/01/2030 DD 08/22/22			1,554,000.000	1,504,591.19
NIELSENIQ 11/21 (USD) COV-LITE 0.000% 03/06/2028 DD 11/10/21			1,359,226.760	1,257,284.76
NISOURCE INC 5.250% 03/30/2028 DD 03/24/23			1,085,000.000	1,084,102.54
NISOURCE INC 5.400% 06/30/2033 DD 06/08/23			330,000.000	330,076.10
NISSAN AUTO LEASE TRUST 2 A A3 3.810% 05/15/2025 DD 06/29/22			5,245,000.000	5,182,077.30
NISSAN AUTO LEASE TRUST 2 A A3 4.910% 01/15/2026 DD 01/25/23			2,128,000.000	2,105,213.60
NISSAN AUTO LEASE TRUST 2 B A3 5.690% 07/15/2026 DD 06/28/23			751,000.000	750,939.25
NISSAN AUTO LEASE TRUST 2 B A4 5.610% 11/15/2027 DD 06/28/23			590,000.000	589,938.99
NISSAN AUTO LEASE TRUST A A2A 5.100% 03/17/2025 DD 01/25/23			260,000.000	258,897.35
NISSAN AUTO LEASE TRUST B A2A 5.740% 08/15/2025 DD 06/28/23			466,000.000	465,996.93
NISSAN AUTO RECEIVABLES 2 A A3 1.380% 12/16/2024 DD 04/29/20			218,946.879	217,457.65
NISSAN AUTO RECEIVABLES 2 A A3 4.910% 11/15/2027 DD 04/26/23			511,000.000	506,518.12
NISSAN MOTOR ACCEPTANCE C 144A 1.125% 09/16/2024 DD 09/16/21			6,240,000.000	5,811,702.44
NISSAN MOTOR ACCEPTANCE C 144A 1.850% 09/16/2026 DD 09/16/21			1,839,000.000	1,559,177.77
NISSAN MOTOR ACCEPTANCE C 144A 2.000% 03/09/2026 DD 03/09/21			1,021,000.000	893,175.54
NISSAN MOTOR ACCEPTANCE C 144A 2.750% 03/09/2028 DD 03/09/21			293,000.000	240,706.38



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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NORDEA BANK ABP 144A 3.600% 06/06/2025 DD 06/08/22			4,226,000.000	4,047,716.85
NORDIC INVESTMENT BANK 1.875% 04/10/2024			2,940,000.000	268,518.84
NORDIC INVESTMENT BANK 3.000% 08/23/2027			2,960,000.000	261,680.80
NORDIC INVESTMENT BANK 4.000% 11/04/2026			5,000,000.000	461,926.18
NORFOLK VA 1.804% 10/01/2031 DD 06/29/21			455,000.000	371,793.24
NORTH AMERICAN BANCARD 11/21 C 0.000% 11/23/2028 DD 11/09/21			1,122,900.000	1,112,793.91
NORTHERN STAR RESOURCES L 144A 6.125% 04/11/2033 DD 04/11/23			1,545,000.000	1,499,058.73
NORTHLAND/MEGA BROADBAND/EAGLE 0.000% 11/12/2027 DD 10/07/20			709,495.660	700,981.72
NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13			225,000.000	210,203.46
NORTHWEST FIBER LLC / NOR 144A 4.750% 04/30/2027 DD 10/15/21			385,000.000	340,032.00
NORTHWEST FIBER LLC / NOR 144A 6.000% 02/15/2028 DD 02/11/21			745,000.000	595,142.31
NORTHWESTERN MUTUAL GLOBA 144A 0.800% 01/14/2026 DD 01/14/21			745,000.000	663,755.01
NORTHWESTERN MUTUAL GLOBA 144A 4.350% 09/15/2027 DD 09/15/22			97,000.000	94,541.16
NORTHWESTERN MUTUAL GLOBA 144A 4.900% 06/12/2028 DD 06/12/23			455,000.000	451,196.49
NORWAY GOVERNMENT BOND 144A 1.250% 09/17/2031			12,685,000.000	981,192.93
NORWAY GOVERNMENT BOND 144A 1.375% 08/19/2030			11,305,000.000	901,588.93
NORWAY GOVERNMENT BOND 144A 3.000% 08/15/2033			21,884,000.000	1,931,206.65
NOVA CHEMICALS CORP 144A 4.250% 05/15/2029 DD 05/11/21			1,093,000.000	891,934.23
NOVA CHEMICALS CORP 144A 4.875% 06/01/2024 DD 06/09/17			680,000.000	664,346.40
NOVA CHEMICALS CORP 144A 5.250% 06/01/2027 DD 06/09/17			343,000.000	305,037.27
NOVELIS CORP 144A 3.250% 11/15/2026 DD 08/11/21			1,086,000.000	983,167.31
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20			3,587,000.000	3,187,860.02
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20			925,000.000	756,528.27
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20			1,948,000.000	1,518,300.81
NRG ENERGY INC 144A 3.750% 06/15/2024 DD 05/28/19			6,737,000.000	6,510,117.25
NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21			2,995,000.000	2,307,468.69
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19			631,000.000	564,273.13
NUMERICABLE / YPSO / ALTICE 1/ 0.000% 08/15/2028 DD 01/13/23			367,219.560	325,602.56
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			2,287,000.000	2,193,919.10
NUSTAR LOGISTICS LP 5.750% 10/01/2025 DD 09/14/20			742,000.000	723,414.50
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19			1,125,000.000	1,095,871.09
NUTRIEN LTD 5.950% 11/07/2025 DD 11/09/22			1,008,000.000	1,013,837.94
NUTRITION & BIOSCIENCES 1/20 (0.000% 01/17/2025 DD 01/17/20			2,535,593.000	2,530,838.76
NUTRITION & BIOSCIENCES 1/20 (0.000% 08/08/2023 DD 01/17/20			2,912,522.000	2,907,061.03
NUVEEN FINANCE LLC 144A 4.125% 11/01/2024 DD 10/30/14			3,532,000.000	3,428,983.92
NXP BV / NXP FUNDING LLC / NXP 2.700% 05/01/2025 DD 05/01/22			30,000.000	28,426.93
NYO COMMERCIAL MOR 1290 A 144A VAR RT 11/15/2038 DD 11/16/21			2,810,000.000	2,549,522.84
OCCIDENTAL PETROLEUM CORP 3.200% 08/15/2026 DD 08/08/19			169,000.000	153,397.92
OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16			260,000.000	240,525.38

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OCCEIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20			2,883,000.000	2,927,398.20
OCCEIDENTAL PETROLEUM CORP 6.375% 09/01/2028 DD 08/26/20			3,357,000.000	3,413,324.95
OCCEIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19			304,000.000	311,842.36
OCCEIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20			2,984,000.000	3,100,674.40
OCCEIDENTAL PETROLEUM CORP 7.500% 05/01/2031 DD 05/01/19			370,000.000	403,980.80
OCCEIDENTAL PETROLEUM CORP 8.500% 07/15/2027 DD 07/13/20			3,353,000.000	3,621,944.13
OCCU AUTO RECEIVABL 1A A3 144A 5.500% 10/15/2027 DD 10/20/22			640,000.000	632,760.64
OCEANEERING INTERNATIONAL INC 4.650% 11/15/2024 DD 11/21/14			1,854,000.000	1,809,689.40
OCP CLO 2019-17 L 17A A1R 144A VAR RT 07/20/2032 DD 07/20/21			6,090,000.000	6,001,010.85
OCTAGON INVESTMEN 1A A1R2 144A VAR RT 01/25/2031 DD 02/28/18			1,258,834.189	1,247,208.69
OCTAGON INVESTMEN 1A AAR3 144A VAR RT 02/14/2031 DD 02/24/21			6,430,000.000	6,356,365.12
OCTAGON INVESTMEN 1A AARR 144A VAR RT 07/15/2029 DD 03/12/21			448,999.356	446,890.50
OCTAGON INVESTMENT 1A A1R 144A VAR RT 07/15/2029 DD 04/15/21			1,203,691.106	1,196,075.95
OCTANE RECEIVABLES 1A A2 144A 4.180% 03/20/2028 DD 05/05/22			2,837,053.729	2,783,906.92
OCTANE RECEIVABLES T 1A A 144A 0.930% 03/22/2027 DD 05/05/21			424,630.816	412,438.05
OCTANE RECEIVABLES T 2A A 144A 5.110% 02/22/2028 DD 08/11/22			1,668,346.030	1,647,510.05
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	66.91
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45
OHIO EDISON CO 144A 5.500% 01/15/2033 DD 09/27/22			755,000.000	754,996.63
OLYMPUS WATER US HOLDING 144A 4.250% 10/01/2028 DD 10/01/21			2,377,000.000	1,877,957.65
OLYMPUS WATER US HOLDING 144A 6.250% 10/01/2029 DD 10/01/21			1,169,000.000	845,075.95
OLYMPUS WATER US HOLDING 144A 7.125% 10/01/2027 DD 08/30/22			1,851,000.000	1,668,858.04
OLYMPUS WATER US HOLDING 144A 9.750% 11/15/2028 DD 06/08/23			2,581,000.000	2,518,926.95
ONCOR ELECTRIC DELIVERY C 144A 4.300% 05/15/2028 DD 05/11/23			1,266,000.000	1,231,194.02
ONCOR ELECTRIC DELIVERY CO LLC 7.250% 01/15/2033 DD 07/15/03			735,000.000	851,483.38
ONE GAS INC 1.100% 03/11/2024 DD 03/11/21			1,069,000.000	1,034,117.82
ONE MARKET PLAZA T 1MKT A 144A 3.614% 02/10/2032 DD 02/01/17			2,244,000.000	2,074,111.92
ONEMAIN DIRECT AUTO 1A A 144A 0.870% 07/14/2028 DD 10/15/21			4,445,000.000	4,197,703.76
ONEMAIN FINANCE CORP 4.000% 09/15/2030 DD 12/17/20			1,271,000.000	975,492.50
ONEMAIN FINANCE CORP 5.375% 11/15/2029 DD 11/07/19			142,000.000	120,693.95
ONEMAIN FINANCE CORP 6.125% 03/15/2024 DD 02/22/19			2,177,000.000	2,169,656.98
ONEMAIN FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			997,000.000	987,283.04
ONEMAIN FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			901,000.000	885,248.00
ONEMAIN FINANCE CORP 9.000% 01/15/2029 DD 06/22/23			904,000.000	911,684.00
ONEMAIN FINANCIAL I 1A A1 144A 1.550% 06/16/2036 DD 05/26/21			2,430,000.000	2,102,170.89
ONEMAIN FINANCIAL IS 2A A 144A 3.140% 10/14/2036 DD 09/20/19			1,143,000.000	1,033,555.69
ONEMAIN FINANCIAL IS 2A A 144A 3.570% 03/14/2033 DD 03/19/18			157,679.708	155,345.14
ONEMAIN FINANCIAL IS 3A A 144A 5.940% 05/15/2034 DD 12/14/22			4,175,000.000	4,152,568.14
ONEOK INC 2.750% 09/01/2024 DD 08/15/19			985,000.000	951,849.57



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OPEN TEXT 11/22 TLB 0.000% 11/16/2029 DD 11/07/22			2,428,722.360	2,438,850.13
OPENLANE INC 144A 5.125% 06/01/2025 DD 05/31/17			1,862,000.000	1,824,734.36
OPTION CARE/BIOSCRIP 10/21 COV 0.000% 10/27/2028 DD 10/18/21			861,875.000	860,263.29
OPTIV 4/23 TL 0.000% 08/17/2026 DD 04/05/23			1,164,408.860	1,106,677.47
ORACLE CORP 2.300% 03/25/2028 DD 03/24/21			1,728,000.000	1,524,362.65
ORACLE CORP 2.500% 04/01/2025 DD 04/01/20			493,000.000	467,859.10
ORACLE CORP 3.250% 11/15/2027 DD 11/09/17			1,091,000.000	1,011,800.20
ORACLE CORP 3.600% 04/01/2050 DD 04/01/20			320,000.000	228,284.65
ORACLE CORP 4.000% 07/15/2046 DD 07/07/16			970,000.000	742,051.17
ORACLE CORP 4.500% 05/06/2028 DD 02/06/23			650,000.000	632,177.84
ORANGE LAKE TIMESHARE A A 144A 3.060% 04/09/2038 DD 05/29/19			70,010.652	67,025.95
ORBIA ADVANCE CORP SAB DE 144A 1.875% 05/11/2026 DD 05/11/21			2,140,000.000	1,917,975.00
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	10,981.97
ORGANON & CO / ORGANON FO 144A 4.125% 04/30/2028 DD 04/22/21			2,135,000.000	1,894,856.52
ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/21/21			3,107,000.000	2,563,314.77
ORGANON 6/21 (USD) TLB 0.000% 06/02/2028 DD 03/23/21			2,298,036.800	2,294,451.86
ORION ENGINEERED 9/21 (USD) CO 0.000% 09/24/2028 DD 09/14/21			318,330.000	313,555.05
ORYX MIDSTREAM 1/23 INCREMENTA 0.000% 10/05/2028 DD 01/30/23			1,598,689.830	1,593,701.91
OUTFRONT MEDIA CAPITAL LL 144A 4.250% 01/15/2029 DD 01/19/21			1,184,000.000	994,986.24
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19			734,000.000	611,374.51
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19			307,000.000	278,663.90
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20			188,000.000	187,107.85
OVINTIV INC 5.650% 05/15/2025 DD 05/31/23			1,233,000.000	1,223,350.61
OVINTIV INC 5.650% 05/15/2028 DD 05/31/23			2,336,000.000	2,287,838.04
OVINTIV INC 6.500% 02/01/2038 DD 12/04/07			600,000.000	587,260.78
OVINTIV INC 6.500% 08/15/2034 DD 08/04/04			715,000.000	716,198.92
PACIFIC BELL TELEPHONE CO 7.125% 03/15/2026 DD 03/15/93			250,000.000	258,956.44
PACIFIC GAS AND ELECTRIC CO 1.700% 11/15/2023 DD 11/15/21			1,196,000.000	1,175,440.01
PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20			4,563,654.000	4,233,469.57
PACIFIC GAS AND ELECTRIC CO 3.250% 02/16/2024 DD 02/18/22			4,004,000.000	3,929,882.71
PACIFIC GAS AND ELECTRIC CO 3.750% 02/15/2024 DD 02/21/14			486,000.000	477,922.99
PACIFIC GAS AND ELECTRIC CO 3.850% 11/15/2023 DD 11/12/13			2,800,000.000	2,775,401.75
PACIFIC GAS AND ELECTRIC CO 4.250% 08/01/2023 DD 08/06/18			490,000.000	489,498.79
PACIFIC GAS AND ELECTRIC CO 6.100% 01/15/2029 DD 06/05/23			2,620,000.000	2,577,299.79
PACIFIC LIFECORP 144A 5.125% 01/30/2043 DD 01/22/13			380,000.000	351,170.82
PACIFICORP 2.700% 09/15/2030 DD 04/08/20			860,000.000	715,189.71
PACTIV EVERGREEN GROUP IS 144A 4.000% 10/15/2027 DD 10/01/20			1,440,000.000	1,273,141.67
PAGAYA AI DEBT TRUST 1 A 144A 2.030% 10/15/2029 DD 02/10/22			2,624,747.266	2,554,920.33
PANAMA GOVERNMENT INTERNATIONA 4.500% 04/01/2056 DD 04/01/20			335,000.000	250,989.87

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PANASONIC HOLDINGS CORP 144A 2.679% 07/19/2024 DD 07/19/19			660,000.000	637,357.31
PAREXEL INTERNATIONAL 11/21 CO 0.000% 11/15/2028 DD 07/27/21			814,471.210	807,140.97
PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17			3,638,000.000	3,596,473.28
PARK INTERMEDIATE HOLDING 144A 4.875% 05/15/2029 DD 05/14/21			855,000.000	738,322.43
PARK INTERMEDIATE HOLDING 144A 5.875% 10/01/2028 DD 09/18/20			1,370,000.000	1,256,975.00
PARK INTERMEDIATE HOLDING 144A 7.500% 06/01/2025 DD 05/29/20			891,000.000	891,000.00
PARKER-HANNIFIN CORP 3.650% 06/15/2024 DD 06/15/22			914,000.000	895,539.31
PATAGONIA 8/22 COV-LITE TLB1 0.000% 08/01/2029 DD 07/18/22			689,787.500	583,442.96
PBF HOLDING CO LLC / PBF FINAN 7.250% 06/15/2025 DD 05/30/17			4,761,000.000	4,752,719.90
PDC ENERGY INC 5.750% 05/15/2026 DD 05/15/18			2,088,000.000	2,079,640.84
PDC ENERGY INC 6.125% 09/15/2024 DD 03/15/17			932,000.000	931,528.65
PEACHTREE CORNERS FUNDING 144A 3.976% 02/15/2025 DD 03/17/15			559,000.000	538,054.39
PENFED AUTO RECEIVAB A A2 144A 3.830% 12/16/2024 DD 08/29/22			4,084,997.091	4,066,050.47
PENN NATIONAL GAMING 5/22 TLB 0.000% 05/03/2029 DD 04/12/22			637,560.000	634,901.38
PENNSYLVANIA ELECTRIC CO 144A 5.150% 03/30/2026 DD 03/30/23			1,057,000.000	1,039,820.87
PENSKE TRUCK LEASING CO L 144A 5.750% 05/24/2026 DD 05/24/23			430,000.000	425,738.24
PERATON 2/21 COV-LITE TLB 0.000% 02/01/2028 DD 02/01/21			1,972,003.600	1,933,628.41
PERMIAN RESOURCES OPERATI 144A 5.875% 07/01/2029 DD 06/30/21			3,450,000.000	3,249,872.06
PERMIAN RESOURCES OPERATI 144A 6.875% 04/01/2027 DD 03/15/19			305,000.000	300,425.00
PERMIAN RESOURCES OPERATI 144A 7.750% 02/15/2026 DD 01/27/21			812,000.000	815,455.07
PERRIGO 4/22 TLB 0.000% 04/06/2029 DD 03/28/22			451,440.000	447,489.90
PERTAMINA PERSERO PT 144A 3.100% 01/21/2030 DD 01/21/20			205,000.000	180,143.73
PERTAMINA PERSERO PT 144A 3.650% 07/30/2029 DD 07/30/19			490,000.000	451,626.64
PETROLEOS MEXICANOS 4.625% 09/21/2023 DD 09/21/16			3,370,000.000	3,338,466.24
PETROLEOS MEXICANOS 6.490% 01/23/2027 DD 07/23/20			541,000.000	480,779.29
PETROLEOS MEXICANOS 6.875% 08/04/2026 DD 08/04/16			3,513,000.000	3,281,305.35
PETRORIO LUXEMBOURG TRADI 144A 6.125% 06/09/2026 DD 06/09/21			600,000.000	576,524.64
PETSMART INC / PETSMART F 144A 4.750% 02/15/2028 DD 02/12/21			1,764,000.000	1,629,983.80
PETSMART INC / PETSMART F 144A 7.750% 02/15/2029 DD 02/12/21			1,650,000.000	1,639,384.23
PFIZER INVESTMENT ENTERPRISES 4.450% 05/19/2026 DD 05/19/23			3,121,000.000	3,081,316.11
PFIZER INVESTMENT ENTERPRISES 4.450% 05/19/2028 DD 05/19/23			8,957,000.000	8,801,704.34
PFIZER INVESTMENT ENTERPRISES 4.650% 05/19/2025 DD 05/19/23			5,614,000.000	5,563,159.67
PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23			1,040,000.000	1,041,097.83
PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23			615,000.000	621,557.34
PFP 2021-7 LTD 7 A 144A VAR RT 04/14/2038 DD 03/25/21			134,439.583	132,281.10
PFS FINANCING CORP A A 144A 5.800% 03/15/2028 DD 03/16/23			3,645,000.000	3,645,142.52
PFS FINANCING CORP E A 144A 1.000% 10/15/2025 DD 08/12/20			3,367,000.000	3,322,458.96
PFS FINANCING CORP G A 144A 0.970% 02/15/2026 DD 10/21/20			2,577,000.000	2,493,206.01
PG&E CORP 5.000% 07/01/2028 DD 06/23/20			725,000.000	665,202.73

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PG&E ENERGY RECOVERY FUNDING L 1.460% 07/15/2033 DD 11/12/21			206,834.525	178,591.87
PG&E WILDFIRE RECOVERY FUNDING 3.594% 06/01/2032 DD 05/10/22			700,625.473	663,549.58
PG&E WILDFIRE RECOVERY FUNDING 4.263% 06/01/2038 DD 05/10/22			165,000.000	156,885.68
PG&E WILDFIRE RECOVERY FUNDING 5.081% 06/01/2043 DD 07/20/22			240,000.000	234,451.50
PG&E WILDFIRE RECOVERY FUNDING 5.212% 12/01/2049 DD 07/20/22			240,000.000	238,992.56
PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11			90,000.000	76,725.36
PHILIP MORRIS INTERNATIONAL IN 4.875% 02/13/2026 DD 02/15/23			1,421,000.000	1,410,528.09
PHILIP MORRIS INTERNATIONAL IN 4.875% 02/15/2028 DD 02/15/23			1,266,000.000	1,246,284.56
PHILIP MORRIS INTERNATIONAL IN 5.000% 11/17/2025 DD 11/17/22			755,000.000	751,049.58
PHILIP MORRIS INTERNATIONAL IN 5.125% 11/17/2027 DD 11/17/22			2,541,000.000	2,548,149.87
PHILIPPINE GOVERNMENT BOND 2.375% 09/10/2023			21,900,000.000	393,778.59
PHILIPPINE GOVERNMENT BOND 2.625% 08/12/2025			95,680,000.000	1,613,366.60
PHILIPPINE GOVERNMENT BOND 3.625% 09/09/2025			35,640,000.000	608,560.10
PHILIPPINE GOVERNMENT BOND 6.125% 08/22/2028			54,315,000.000	980,919.68
PHILIPPINE GOVERNMENT INTERNAT 0.875% 05/17/2027			1,480,000.000	1,428,991.81
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			40,000,000.000	716,390.55
PHILLIPS 66 CO 3.150% 12/15/2029 DD 12/15/22			490,000.000	427,364.42
PHILLIPS 66 CO 4.950% 12/01/2027 DD 03/29/23			499,000.000	494,456.05
PHILLIPS EDISON GROCERY CENTER 2.625% 11/15/2031 DD 10/06/21			145,000.000	107,286.11
PHINIA 6/23 COV-LITE TLB 0.000% 06/08/2028 DD 06/08/23			282,899.480	282,192.23
PIKE 8/22 COV-LITE INCREMENTAL 0.000% 01/21/2028 DD 08/08/22			332,487.500	332,155.01
PIKE CORP 144A 5.500% 09/01/2028 DD 08/26/20			855,000.000	767,203.53
PILGRIM'S PRIDE CORP 144A 5.875% 09/30/2027 DD 09/29/17			1,877,000.000	1,854,498.52
PILGRIM'S PRIDE CORP 4.250% 04/15/2031 DD 10/15/22			1,457,000.000	1,249,740.44
PINNACLE WEST CAPITAL CORP 1.300% 06/15/2025 DD 06/17/20			595,000.000	541,899.96
PIONEER NATURAL RESOURCES CO 5.100% 03/29/2026 DD 03/29/23			708,000.000	703,456.45
PLAINS ALL AMERICAN PIPELINE L 3.600% 11/01/2024 DD 09/09/14			1,591,000.000	1,539,291.88
PLAINS ALL AMERICAN PIPELINE L 4.500% 12/15/2026 DD 11/22/16			3,533,000.000	3,420,237.42
PLANET FITNESS MA 1A A2II 144A 4.666% 09/05/2048 DD 08/01/18			2,995,612.500	2,857,284.11
PLANET FITNESS/UNITED PF 12/19			1,311,906.250	972,122.53
PLASTIPAK PACKAGING 12/21 COV- 0.000% 12/01/2028 DD 11/09/21			552,330.000	552,098.02
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21			2,206,217.500	2,195,473.22
PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21			515,000.000	457,062.50
PLY GEM/PISCES MIDCO/CORNERSTO 0.000% 04/12/2028 DD 03/22/21			493,542.540	471,644.05
PNC FINANCIAL SERVICES GROUP I VAR RT 01/26/2027 DD 01/24/23			544,000.000	531,531.56
PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23			1,662,000.000	1,654,194.69
PODS 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/10/21			1,665,550.720	1,634,321.64
POLAR TANKERS INC 144A 5.951% 05/10/2037 DD 05/10/07			320,650.610	327,670.67
POPULAR INC 6.125% 09/14/2023 DD 09/14/18			3,727,000.000	3,716,359.04

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
POPULAR INC 7.250% 03/13/2028 DD 03/13/23			835,000.000	834,039.75
POST HOLDINGS INC 144A 4.500% 09/15/2031 DD 03/10/21			1,020,000.000	871,021.56
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20			2,013,000.000	1,764,204.71
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19			405,000.000	373,721.72
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			2,360,000.000	2,267,863.45
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			1,197,000.000	1,168,483.51
POWER SOLUTIONS 5/23 TL 0.000% 05/06/2030 DD 05/04/23			496,000.000	494,293.76
PQ CORP/ECOVYST 6/21 COV-LITE 0.000% 06/09/2028 DD 05/19/21			415,520.000	413,247.11
PQ PERFORMANCE CHEMICALS 4/21 0.000% 08/02/2028 DD 04/20/21			615,625.000	610,047.43
PRA HEALTH SCIENCES INC 144A 2.875% 07/15/2026 DD 07/01/21			713,000.000	645,537.22
PRE PAID LEGAL/LEGALSHIELD 12/ 0.000% 12/15/2028 DD 11/18/21			493,670.200	486,112.11
PREGIS 7/19 COV-LITE TLB			502,285.120	498,457.70
PREMIER ENTERTAINMENT SUB 144A 5.625% 09/01/2029 DD 08/20/21			2,057,000.000	1,558,074.65
PREMIER ENTERTAINMENT SUB 144A 5.875% 09/01/2031 DD 08/20/21			2,611,000.000	1,926,265.25
PRESIDENT AND FELLOWS OF HARVA 2.517% 10/15/2050 DD 04/21/20			770,000.000	514,301.09
PRESS GANEY 2/22 INCREMENTAL T 0.000% 07/24/2026 DD 02/09/22			148,496.240	144,041.35
PRESS GANEY 4/21 TL 0.000% 07/24/2026 DD 04/27/21			109,132.340	105,346.54
PRESS GANEY 7/19 TLB 0.000% 07/24/2026 DD 07/02/19			218,727.520	212,220.38
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19			631,000.000	599,032.66
PRICOA GLOBAL FUNDING I 144A 4.200% 08/28/2025 DD 08/31/22			628,000.000	608,576.68
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,762,870.32
PRIME SECURITY SERVICES B 144A 5.250% 04/15/2024 DD 04/04/19			321,000.000	318,347.93
PRIME SECURITY SERVICES B 144A 5.750% 04/15/2026 DD 04/04/19			675,000.000	662,521.55
PRIMO WATER HOLDINGS INC 144A 4.375% 04/30/2029 DD 04/30/21			1,962,000.000	1,681,139.70
PRINCE INTERNATIONAL/CHROMAFLO 0.000% 04/21/2029 DD 01/19/22			1,695,944.300	1,490,311.06
PRINCIPAL FINANCIAL GROUP INC 2.125% 06/15/2030 DD 06/12/20			1,040,000.000	843,197.15
PRIVATE EXPORT FUNDING CO 144A 0.550% 07/30/2024 DD 01/15/21			405,000.000	382,489.61
PRIVATE EXPORT FUNDING CO 144A 5.500% 03/14/2025 DD 03/15/23			550,000.000	551,035.94
PRIVATE EXPORT FUNDING CORP 1.400% 07/15/2028 DD 06/28/21			925,000.000	797,052.92
PRIVATE EXPORT FUNDING CORP 3.900% 10/15/2027 DD 05/03/23			370,000.000	362,323.41
PRO MACH 8/21 COV-LITE TLB 0.000% 08/31/2028 DD 08/02/21			1,098,586.460	1,094,961.13
PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17			145,000.000	124,940.96
PROJECT ALPHA (QLIK) 2/21 TLB 0.000% 04/26/2024 DD 02/02/21			6,503,448.800	6,487,190.18
PROLOGIS LP 1.750% 02/01/2031 DD 08/01/22			340,000.000	270,243.52
PROLOGIS LP 4.875% 06/15/2028 DD 06/28/23			2,658,000.000	2,633,095.65
PROLOGIS LP 5.125% 01/15/2034 DD 06/28/23			575,000.000	570,633.39
PROMETRIC 1/18 COV-LITE TL			1,033,477.650	959,584.00
PROOFPOINT 8/21 COV-LITE TL 0.000% 08/31/2028 DD 05/27/21			795,880.000	777,972.70
PROSUS NV 144A 3.257% 01/19/2027 DD 01/19/22			2,300,000.000	2,078,196.21

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PROTECTIVE LIFE GLOBAL FU 144A 5.209% 04/14/2026 DD 04/14/23			2,190,000.000	2,154,687.41
PROTECTIVE LIFE GLOBAL FU 144A 5.366% 01/06/2026 DD 01/06/23			927,000.000	923,474.54
PROV OF BRITISH COLUMBIA 2.850% 18-JUN-2025			911,000.000	664,692.31
PROV OF ONTARIO 3.450% 02-JUN-2045 BDS			680,000.000	463,797.77
PROV OF QUEBEC 4.250% 01-DEC-2043 MTN			1,125,000.000	863,733.90
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			1,759,000.000	1,547,920.00
PROVINCE OF BRITISH COLUMBIA C 4.200% 07/06/2033 DD 07/06/23			830,000.000	825,978.70
PRPM 2021-10 LLC 10 A1 144A STEP 10/25/2026 DD 11/12/21			771,580.424	718,250.02
PRPM 2021-2 LLC 2 A1 144A VAR RT 03/25/2026 DD 03/25/21			702,634.367	662,579.64
PRPM 2021-3 LLC 3 A1 144A VAR RT 04/25/2026 DD 05/04/21			450,802.199	420,073.95
PRPM 2021-9 LLC 9 A1 144A VAR RT 10/25/2026 DD 10/20/21			236,927.702	220,074.99
PRPM 2021-RPL1 LL RPL1 A1 144A VAR RT 07/25/2051 DD 08/06/21			632,552.451	549,877.66
PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17			235,000.000	186,716.05
PS LOGISTICS 9/21 COV-LITE TLB 0.000% 09/30/2028 DD 09/02/21			334,149.740	326,881.98
PUBLIC SERVICE CO OF COLORADO 4.100% 06/01/2032 DD 05/17/22			940,000.000	873,171.70
PUBLIC SERVICE CO OF OKLAHOMA 5.250% 01/15/2033 DD 01/05/23			570,000.000	566,682.44
PUBLIC SERVICE ENTERPRISE GROU 5.850% 11/15/2027 DD 11/08/22			2,120,000.000	2,162,116.80
PUBLIC STORAGE VAR RT 04/23/2024 DD 04/23/21			860,000.000	859,517.35
PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL			1,153,175.000	1,022,001.35
PUGET ENERGY INC 3.650% 05/15/2025 DD 11/15/15			3,366,000.000	3,217,517.26
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10			105,000.000	106,328.93
PVH CORP 4.625% 07/10/2025 DD 07/10/20			2,080,000.000	2,010,972.08
QATARENERGY 144A 2.250% 07/12/2031 DD 07/12/21			680,000.000	570,092.96
QATARENERGY 144A 3.300% 07/12/2051 DD 07/12/21			680,000.000	499,228.80
QORVO INC 144A 1.750% 12/15/2024 DD 12/14/21			1,120,000.000	1,041,374.21
QUALCOMM INC 6.000% 05/20/2053 DD 11/09/22			350,000.000	391,192.00
QUALTRICS 4/23 TLB 0.000% 04/14/2030 DD 04/10/23			580,000.000	579,275.00
QUEENSLAND TREASURY CORP 144A 2.750% 08/20/2027			1,110,000.000	696,609.81
QUIKRETE 11/16 COV-LITE TLB 0.000% 02/01/2027 DD 10/24/16			1,101,959.100	1,098,565.07
QUIKRETE 6/21 COV-LITE TLB1 0.000% 06/11/2028 DD 04/12/21			1,145,500.000	1,145,820.74
R&R ICE CREAM/FRONERI 1/20 (USD) COV-LITE TL			486,989.760	483,702.58
RAD CLO 2 LTD 2A AR 144A VAR RT 10/15/2031 DD 02/17/21			3,950,000.000	3,909,512.50
RAD CLO 6 LTD 6A A1 144A VAR RT 01/20/2033 DD 12/16/19			3,000,000.000	2,971,844.61
RADIAN GROUP INC 4.875% 03/15/2027 DD 06/24/19			1,322,000.000	1,246,778.20
RADIAN GROUP INC 6.625% 03/15/2025 DD 05/15/20			445,000.000	444,425.40
RADIATE HOLDCO LLC / RADI 144A 4.500% 09/15/2026 DD 09/25/20			1,670,000.000	1,332,527.40
RADIATE HOLDCO LLC / RADI 144A 6.500% 09/15/2028 DD 09/25/20			1,086,000.000	632,193.18
RBS COMMERCIAL FUND SMV A 144A 3.260% 03/11/2031 DD 02/01/13			6,047,000.000	5,613,408.94
RCN CABLE/ASTOUND BROADBAND 11 0.000% 09/25/2026 DD 10/21/21			956,630.000	795,600.47

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
READY CAPITAL MORTG FL6 A 144A VAR RT 07/25/2036 DD 08/17/21			2,335,212.103	2,261,241.67
REALPAGE 2/21 COV-LITE TL 0.000% 04/24/2028 DD 02/10/21			949,095.660	927,503.73
REALTY INCOME CORP 4.700% 12/15/2028 DD 04/14/23			380,000.000	367,962.63
REDE D'OR FINANCE SARL 144A 4.950% 01/17/2028 DD 01/17/18			845,000.000	772,463.93
REFRESCO/PEGASUS 5/22 (USD) TL 0.000% 05/05/2029 DD 04/21/22			965,150.000	960,324.25
REGAL REXNORD CORP 144A 6.050% 02/15/2026 DD 01/24/23			1,420,000.000	1,421,299.87
REGAL REXNORD CORP 144A 6.050% 04/15/2028 DD 01/24/23			1,826,000.000	1,808,452.29
REGIONALCARE HOSPITAL PAR 144A 9.750% 12/01/2026 DD 11/16/18			750,000.000	626,425.13
RENAISSANCE LEARNING 5/18 TL 0.000% 05/30/2025 DD 05/07/18			799,000.000	788,013.75
RENAISSANCERE HOLDINGS LTD 5.750% 06/05/2033 DD 06/05/23			300,000.000	293,673.66
RESIDENTIAL MORTGAGE 1 A1 144A VAR RT 01/26/2060 DD 01/01/20			86,035.609	81,078.81
RESIDEO FUNDING INC 144A 4.000% 09/01/2029 DD 08/26/21			1,241,000.000	1,029,534.62
RESOURCE LABEL 7/21 TL 0.000% 07/10/2028 DD 06/23/21			656,010.000	622,225.48
RESTORATION HARDWARE/RH 10/21 0.000% 10/20/2028 DD 09/29/21			335,971.960	324,212.94
REYNOLDS AMERICAN INC 4.450% 06/12/2025 DD 06/12/15			1,944,000.000	1,888,733.75
REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15			285,000.000	267,705.06
RHP HOTEL PROPERTIES LP / 144A 7.250% 07/15/2028 DD 06/22/23			391,000.000	395,488.68
RITCHIE BROS HOLDINGS INC 144A 6.750% 03/15/2028 DD 03/15/23			324,000.000	326,529.56
RITCHIE BROS HOLDINGS INC 144A 7.750% 03/15/2031 DD 03/15/23			1,828,000.000	1,896,405.42
RIVERSIDE CNTY CA PENSN OBLG 3.818% 02/15/2038 DD 05/06/20			765,000.000	692,737.03
RLJ LODGING TRUST LP 144A 3.750% 07/01/2026 DD 06/17/21			755,000.000	692,712.50
RLJ LODGING TRUST LP 144A 4.000% 09/15/2029 DD 09/13/21			830,000.000	695,102.11
ROBLOX CORP 144A 3.875% 05/01/2030 DD 10/29/21			2,610,000.000	2,200,308.30
ROCKET MORTGAGE LLC / ROC 144A 3.625% 03/01/2029 DD 09/14/20			1,188,000.000	998,446.29
ROCKET MORTGAGE LLC / ROC 144A 3.875% 03/01/2031 DD 09/14/20			1,981,000.000	1,606,308.71
ROCKET MORTGAGE LLC / ROC 144A 4.000% 10/15/2033 DD 10/05/21			3,371,000.000	2,636,931.04
ROCKET SOFTWARE 11/18 COV-LITE 0.000% 11/28/2025 DD 11/01/18			318,380.310	314,690.28
ROCKET SOFTWARE 6/21 (USD) INC 0.000% 11/28/2025 DD 05/20/21			306,399.620	303,335.63
ROGERS COMMUNICATIONS INC 144A 3.800% 03/15/2032 DD 03/11/22			227,000.000	198,366.31
ROGERS COMMUNICATIONS INC 4.300% 02/15/2048 DD 02/08/18			140,000.000	108,844.42
ROMARK CLO LTD 1A A1R 144A VAR RT 10/23/2030 DD 07/23/21			4,020,682.560	3,975,489.56
ROPER TECHNOLOGIES INC 2.950% 09/15/2029 DD 08/26/19			735,000.000	649,531.50
ROPER TECHNOLOGIES INC 3.850% 12/15/2025 DD 12/07/15			270,000.000	258,927.46
ROPER TECHNOLOGIES/INDICOR 2/2 0.000% 11/30/2029 DD 01/25/23			563,587.500	560,769.56
ROYAL BANK OF CANADA 4.240% 08/03/2027 DD 07/28/22			2,693,000.000	2,597,028.84
ROYAL BANK OF CANADA 4.875% 01/12/2026 DD 01/12/23			2,346,000.000	2,320,459.19
ROYAL BANK OF CANADA 5.000% 05/02/2033 DD 04/27/23			250,000.000	243,750.06
ROYAL BANK OF CANADA 6.000% 11/01/2027 DD 10/25/22			1,378,000.000	1,410,745.88
ROYAL BANK OF CANADA VAR RT 31-DEC-2049			680,000.000	383,710.65

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ROYAL CARIBBEAN CRUISES L 144A 11.500% 06/01/2025 DD 05/19/20			1,567,000.000	1,662,587.00
ROYAL CARIBBEAN CRUISES L 144A 11.625% 08/15/2027 DD 08/18/22			1,930,000.000	2,098,979.22
ROYAL CARIBBEAN CRUISES L 144A 4.250% 07/01/2026 DD 06/24/21			1,269,000.000	1,164,835.02
ROYAL CARIBBEAN CRUISES L 144A 5.375% 07/15/2027 DD 01/07/22			394,000.000	368,292.02
ROYAL CARIBBEAN CRUISES L 144A 5.500% 04/01/2028 DD 03/29/21			1,300,000.000	1,212,688.23
ROYAL CARIBBEAN CRUISES L 144A 5.500% 08/31/2026 DD 08/19/21			441,000.000	418,097.28
ROYAL CARIBBEAN CRUISES L 144A 7.250% 01/15/2030 DD 02/13/23			1,631,000.000	1,652,096.99
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17			1,155,000.000	1,000,770.77
RYMAN HOSPITALITY PROPERTIES 5 0.000% 05/18/2030 DD 05/03/23			703,237.500	702,210.77
SABERT 12/19 COV-LITE TLB			665,261.700	663,598.55
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14			9,085,000.000	9,069,055.00
SABINE PASS LIQUEFACTION LLC 5.875% 06/30/2026 DD 12/31/16			1,486,000.000	1,497,768.88
SABRE 8/22 TLB 0.000% 06/30/2028 DD 08/02/22			445,409.800	352,764.56
SABRE GLBL INC 144A 7.375% 09/01/2025 DD 08/27/20			402,000.000	356,819.22
SABRE GLBL INC 144A 9.250% 04/15/2025 DD 04/17/20			36,000.000	33,573.60
SABRE INDUSTRIES 6/21 1ST LIEN 0.000% 06/01/2028 DD 05/05/21			663,187.500	648,955.49
SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21			785,000.000	550,270.38
SALLY BEAUTY 2/23 TLB 0.000% 02/28/2030 DD 02/14/23			498,750.000	498,126.56
SAMSONITE INTERNATIONAL 6/23 T 0.000% 06/09/2030 DD 06/05/23			429,162.760	429,969.59
SAN ANTONIO TX ELEC & GAS REVE 5.718% 02/01/2041 DD 03/23/10			405,000.000	434,075.32
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			185,000.000	201,996.69
SANTANDER DRIVE AUTO RECE 1 A3 4.880% 04/15/2027 DD 01/25/23			1,027,000.000	1,013,282.46
SANTANDER DRIVE AUTO RECE 2 A3 5.210% 07/15/2027 DD 05/17/23			521,000.000	515,453.96
SANTANDER DRIVE AUTO RECE 4 A2 4.050% 07/15/2025 DD 07/20/22			237,282.354	237,050.51
SANTANDER DRIVE AUTO RECE 5 A2 3.980% 01/15/2025 DD 08/24/22			1,291,513.337	1,289,916.90
SANTANDER DRIVE AUTO RECE 6 A3 4.490% 11/16/2026 DD 09/21/22			1,490,000.000	1,471,485.11
SANTANDER DRIVE AUTO RECEI 1 C 0.750% 02/17/2026 DD 02/17/21			180,500.298	179,025.90
SANTANDER DRIVE AUTO RECEI 4 C 1.010% 01/15/2026 DD 11/24/20			272,096.255	271,016.19
SANTANDER DRIVE AUTO RECEI 5 C 4.740% 10/16/2028 DD 08/24/22			635,000.000	614,776.71
SANTANDER DRIVE AUTO RECEI 6 B 4.720% 06/15/2027 DD 09/21/22			12,665,000.000	12,387,996.19
SANTANDER DRIVE AUTO RECEI 6 C 4.960% 11/15/2028 DD 09/21/22			1,186,000.000	1,152,322.59
SANTANDER HOLDINGS USA INC VAR RT 01/06/2028 DD 01/06/22			1,306,000.000	1,127,673.43
SANTANDER HOLDINGS USA INC VAR RT 06/12/2029 DD 06/12/23			395,000.000	387,280.92
SANTANDER HOLDINGS USA INC VAR RT 09/09/2026 DD 09/09/22			686,000.000	673,608.79
SANTANDER RETAIL AUT A A3 144A 0.510% 07/22/2024 DD 03/24/21			3,270,834.839	3,235,229.18
SANTANDER RETAIL AUT C A3 144A 0.500% 03/20/2025 DD 09/22/21			1,423,543.856	1,410,247.39
SANTANDER UK GROUP HOLDIN 144A 4.750% 09/15/2025 DD 09/15/15			1,601,000.000	1,538,021.69
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/10/2029 DD 01/10/23			2,335,000.000	2,346,190.25
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/11/2028 DD 01/11/22			1,451,000.000	1,266,329.68

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SANTANDER UK GROUP HOLDINGS PL VAR RT 03/15/2025 DD 03/15/21			800,000.000	766,395.22
SASOL FINANCING USA LLC 5.875% 03/27/2024 DD 09/27/18			1,009,000.000	995,493.02
SAUDI ARABIAN OIL CO 144A 3.500% 04/16/2029 DD 04/16/19			748,000.000	688,309.60
SAUDI GOVERNMENT INTERNAT 144A 5.000% 01/18/2053 DD 01/18/23			325,000.000	300,690.00
SBA COMMUNICATIONS CORP 3.125% 02/01/2029 DD 08/01/21			1,065,000.000	902,747.25
SBA COMMUNICATIONS CORP 3.875% 02/15/2027 DD 08/15/20			3,135,000.000	2,879,659.27
SBA FINANCE 4/18 TLB			6,582,677.170	6,579,714.97
SBA TOWER TRUST 144A 6.599% 01/15/2028 DD 11/23/22			1,025,000.000	1,041,121.91
SCE RECOVERY FUNDING LLC 4.697% 06/15/2042 DD 04/27/23			685,000.000	666,237.90
SCF EQUIPMENT LEASI 1A A3 144A 0.830% 08/21/2028 DD 02/22/21			3,104,037.551	3,027,933.69
SCF EQUIPMENT LEASI 1A A3 144A 2.920% 07/20/2029 DD 02/23/22			3,900,000.000	3,702,406.50
SCF EQUIPMENT LEASI 2A A2 144A 2.470% 04/20/2026 DD 10/31/19			1,595,402.984	1,588,624.92
SCF EQUIPMENT LEASIN 1A B 144A 1.370% 08/20/2029 DD 02/22/21			2,000,000.000	1,834,248.00
SCIENTIFIC GAMES HOLDINGS 144A 6.625% 03/01/2030 DD 02/17/22			2,247,000.000	1,977,360.00
SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19			1,090,000.000	1,083,603.19
SCIENTIFIC GAMES/LIGHT & WONDE 0.000% 04/14/2029 DD 04/01/22			863,280.000	860,983.68
SCOTT TRUST 2023-S SFS AS 144A 6.204% 03/15/2040 DD 03/01/23			340,000.000	331,449.68
SCOTTS MIRACLE-GRO CO/THE 4.375% 02/01/2032 DD 08/13/21			830,000.000	653,528.50
SCRIPPS ESCROW II INC 144A 3.875% 01/15/2029 DD 12/30/20			265,000.000	213,971.60
SCRIPPS ESCROW II INC 144A 5.375% 01/15/2031 DD 12/30/20			149,000.000	104,975.50
SEAGATE HDD CAYMAN 144A 8.250% 12/15/2029 DD 05/30/23			723,000.000	755,151.81
SEAGATE HDD CAYMAN 144A 8.500% 07/15/2031 DD 05/30/23			804,000.000	843,146.76
SEALED AIR CORP 144A 5.000% 04/15/2029 DD 04/19/22			1,165,000.000	1,084,877.13
SEALED AIR CORP/SEALED AI 144A 6.125% 02/01/2028 DD 01/31/23			225,000.000	223,329.76
SEDGWICK CMS 2/23 TLB 0.000% 02/17/2028 DD 02/14/23			1,367,572.500	1,357,958.47
SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19			3,429,000.000	3,370,107.26
SENSATA TECHNOLOGIES BV 144A 5.875% 09/01/2030 DD 08/29/22			1,176,000.000	1,143,407.16
SHIFT4 PAYMENTS LLC / SHI 144A 4.625% 11/01/2026 DD 10/29/20			1,278,000.000	1,198,470.06
SI GROUP/ADDIVANT 7/18 TL			581,199.140	456,723.72
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/07/2028 DD 04/08/21			633,565.350	623,269.92
SIGNATURE AVIATION/BBA AVIATIO 0.000% 06/08/2029 DD 06/06/22			293,780.000	292,992.67
SIMMONS FOODS INC/SIMMONS 144A 4.625% 03/01/2029 DD 03/03/21			4,927,000.000	3,952,189.85
SIMON PROPERTY GROUP LP 2.250% 01/15/2032 DD 08/18/21			470,000.000	366,374.96
SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19			255,000.000	170,995.40
SIMPAR FINANCE S.A.R.L 144A 10.750% 02/12/2028 DD 02/12/21			1,469,000.000	236,826.01
SINCLAIR TELEVISION 7/19 0.000% 09/30/2026 DD 05/06/19			556,429.730	493,831.39
SINGAPORE GOVERNMENT BOND 2.375% 06/01/2025			445,000.000	321,487.72
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			2,106,000.000	1,596,598.07
SIRIUS XM RADIO INC 144A 3.125% 09/01/2026 DD 08/16/21			1,050,000.000	940,017.14

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SIRIUS XM RADIO INC 144A 4.000% 07/15/2028 DD 06/21/21			586,000.000	504,727.25	
SIRIUS XM RADIO INC 144A 4.125% 07/01/2030 DD 06/11/20			1,507,000.000	1,230,672.29	
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17			145,000.000	134,529.55	
SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19			1,995,000.000	1,794,047.44	
SIX FLAGS ENTERTAINMENT C 144A 7.250% 05/15/2031 DD 05/03/23			1,619,000.000	1,576,708.48	
SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20			480,000.000	482,398.63	
SIZZLING PLATTER LLC / SI 144A 8.500% 11/28/2025 DD 11/25/20			1,975,000.000	1,925,625.00	
SK HYNIX INC 144A 1.500% 01/19/2026 DD 01/19/21			491,000.000	434,934.30	
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			669,000.000	652,080.37	
SMBC AVIATION CAPITAL FIN 144A 5.450% 05/03/2028 DD 05/03/23			658,000.000	648,845.09	
SMRT 2022-MINI MINI A 144A VAR RT 01/15/2039 DD 02/08/22			8,630,000.000	8,359,400.31	
SOCIETE GENERALE SA 144A VAR RT 01/10/2034 DD 01/10/23			267,000.000	271,343.97	
SOCIETE GENERALE SA 144A VAR RT 01/21/2026 DD 01/19/22			2,874,000.000	2,668,613.27	
SOLARWINDS 11/22 TL 0.000% 02/05/2027 DD 11/23/22			1,126,018.160	1,125,455.15	
SOLENIS 5/23 INCREMENTAL TL 0.000% 11/09/2028 DD 05/15/23			120,000.000	115,774.80	
SOLENIS 9/21 (USD) TLB 0.000% 11/09/2028 DD 09/06/21			119,228.290	114,310.12	
SOUTH CAROLINA ST PUBLIC SVC A 5.740% 01/01/2030 DD 11/05/09			275,000.000	281,355.77	
SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10			45,000.000	39,086.06	
SOUTHERN CALIFORNIA EDISON CO 4.900% 06/01/2026 DD 05/22/23			1,515,000.000	1,494,784.19	
SOUTHERN CALIFORNIA GAS CO 5.750% 06/01/2053 DD 05/23/23			490,000.000	494,556.64	
SOUTHERN CO/THE VAR RT 08/01/2027 DD 05/01/22			3,868,000.000	3,831,226.34	
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05			190,000.000	220,677.02	
SOUTHWEST GAS CORP 5.450% 03/23/2028 DD 03/23/23			1,636,000.000	1,630,554.59	
SOUTHWEST GAS CORP 5.800% 12/01/2027 DD 12/01/22			1,504,000.000	1,518,326.20	
SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21			395,000.000	264,214.62	
SOUTHWESTERN ENERGY CO 4.750% 02/01/2032 DD 12/22/21			3,449,000.000	3,039,768.56	
SOUTHWESTERN ENERGY CO 5.375% 02/01/2029 DD 08/01/21			742,000.000	698,701.04	
SOUTHWESTERN ENERGY CO VAR RT 01/23/2025 DD 01/23/15			799,000.000	794,785.11	
SOVOS COMPLIANCE 8/21 COV-LITE 0.000% 08/11/2028 DD 07/08/21			459,540.500	442,473.17	
SPECTRUM BRANDS INC 144A 5.000% 10/01/2029 DD 09/24/19			873,000.000	779,238.44	
SPECTRUM BRANDS INC 144A 5.500% 07/15/2030 DD 06/30/20			1,045,000.000	953,562.50	
SPIRIT AEROSYSTEMS 11/22 COV-L 0.000% 11/08/2027 DD 11/08/22			650,162.320	651,137.56	
SPIRIT AEROSYSTEMS INC 144A 7.500% 04/15/2025 DD 04/17/20			185,000.000	182,765.00	
SPIRIT AEROSYSTEMS INC 144A 9.375% 11/30/2029 DD 11/23/22			1,130,000.000	1,209,832.94	
SPIRIT LOYALTY CAYMAN LTD 144A 8.000% 09/20/2025 DD 10/20/22			1,944,000.000	1,958,513.91	
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98			828,000.000	878,238.50	
SPRINT LLC 7.125% 06/15/2024 DD 06/15/14			1,903,000.000	1,919,989.03	
SPRINT LLC 7.625% 02/15/2025 DD 02/24/15			1,176,000.000	1,200,876.96	
SRS DISTRIBUTION 6/21 COV-LITE 0.000% 06/02/2028 DD 06/04/21			1,124,762.040	1,090,737.99	

Asset Detail

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As Of Date : 6/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SRS DISTRIBUTION INC 144A 4.625% 07/01/2028 DD 06/04/21			714,000.000	637,441.78
SRS DISTRIBUTION INC 144A 6.000% 12/01/2029 DD 11/12/21			2,254,000.000	1,945,314.70
SRS DISTRIBUTION INC 144A 6.125% 07/01/2029 DD 06/04/21			1,951,000.000	1,684,946.21
SS&C TECHNOLOGIES 4/18 COV-LT TLB3			212,032.600	211,786.64
SS&C TECHNOLOGIES 4/18 COV-LT TLB4			189,371.500	189,151.83
STANDARD CHARTERED PLC 144A 5.200% 01/26/2024 DD 09/26/13			2,664,000.000	2,636,605.48
STANDARD CHARTERED PLC 144A VAR RT 01/12/2025 DD 01/14/21			3,007,000.000	2,914,594.89
STANDARD CHARTERED PLC 144A VAR RT 01/30/2026 DD 01/14/20			433,000.000	408,182.95
STANDARD CHARTERED PLC 144A VAR RT 03/23/2025 DD 03/23/21			491,000.000	471,262.14
STANDARD CHARTERED PLC 144A VAR RT 07/06/2027 DD 07/06/23			1,385,000.000	1,385,221.64
STANDARD CHARTERED PLC 144A VAR RT 11/23/2025 DD 11/23/21			346,000.000	323,460.26
STANDARD INDUSTRIES 9/21 COV-L 0.000% 09/22/2028 DD 09/22/21			783,749.110	782,659.69
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17			448,000.000	427,008.47
STANLEY BLACK & DECKER INC 6.000% 03/06/2028 DD 03/06/23			1,365,000.000	1,402,747.09
STANLEY BLACK & DECKER INC 6.272% 03/06/2026 DD 03/06/23			1,077,000.000	1,086,609.20
STAPLES INC 144A 7.500% 04/15/2026 DD 04/16/19			741,000.000	612,024.80
STARWOOD MORTGAGE RE 1 A1 144A VAR RT 02/25/2050 DD 01/01/20			42,494.864	39,144.68
STARWOOD PROPERTY TRUST I 144A 4.375% 01/15/2027 DD 01/25/22			1,340,000.000	1,154,075.00
STATE STREET CORP VAR RT 05/18/2026 DD 05/18/23			1,909,000.000	1,894,213.55
STATE STREET CORP VAR RT 05/18/2034 DD 05/18/23			655,000.000	650,161.96
STERICYCLE INC 144A 5.375% 07/15/2024 DD 06/14/19			729,000.000	719,578.82
STERIGENICS-NORDION/SOTERA 1/2 0.000% 12/11/2026 DD 01/11/21			655,000.000	643,950.15
STYROLUTION/INEOS QUATTRO 1/21 0.000% 01/29/2026 DD 01/29/21			568,400.000	566,552.70
STYROLUTION/INEOS QUATTRO 3/23 0.000% 03/14/2030 DD 03/14/23			250,000.000	249,375.00
SUBCOM 2/23 INCREMENTAL TL 0.000% 04/27/2027 DD 02/16/23			965,000.000	964,401.70
SUNCOR ENERGY INC 7.875% 06/15/2026 DD 06/07/96			1,844,000.000	1,943,554.87
SUNOCO LP / SUNOCO FINANCE COR 5.875% 03/15/2028 DD 09/15/18			120,000.000	115,398.38
SUNOCO LP / SUNOCO FINANCE COR 6.000% 04/15/2027 DD 03/14/19			1,296,000.000	1,278,136.06
SURGERY CENTER HOLDINGS I 144A 10.000% 04/15/2027 DD 04/11/19			120,000.000	122,700.00
SURGERY CENTER HOLDINGS I 144A 6.750% 07/01/2025 DD 06/30/17			527,000.000	525,139.04
SURGERY CENTER/SURGERY PARTNER 0.000% 08/31/2026 DD 04/27/21			805,000.000	803,446.35
SUZANO AUSTRIA GMBH 144A 5.750% 07/14/2026 DD 07/14/16			886,000.000	885,999.87
SVENSKA HANDELSBANKEN AB 144A 3.650% 06/10/2025 DD 06/10/22			6,026,000.000	5,786,310.01
SVENSKA HANDELSBANKEN AB 144A 5.500% 06/15/2028 DD 06/15/23			1,779,000.000	1,742,672.94
SWEDBANK AB 144A 5.472% 06/15/2026 DD 06/15/23			1,639,000.000	1,624,097.41
SYMANTEC/NORTONLIFELOCK 8/21 C 0.000% 09/12/2029 DD 08/10/21			2,244,868.450	2,232,252.29
SYMPHONY CLO XVIII 18A DR 144A VAR RT 07/23/2033 DD 06/28/21			1,000,000.000	930,119.20
SYNAPTICS INC 144A 4.000% 06/15/2029 DD 03/11/21			431,000.000	361,270.19
SYNCHRONY BANK 5.400% 08/22/2025 DD 08/23/22			75,000.000	71,701.90

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SYSTEM ENERGY RESOURCES INC 6.000% 04/15/2028 DD 03/14/23			10,458,000.000	10,313,038.31
T-MOBILE US TRUST 20 1A A 144A 4.910% 05/22/2028 DD 10/12/22			830,000.000	820,002.32
T-MOBILE USA INC 2.250% 02/15/2026 DD 01/14/21			2,242,000.000	2,060,180.08
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21			485,000.000	421,240.89
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21			440,000.000	371,894.20
T-MOBILE USA INC 3.375% 04/15/2029 DD 03/23/21			525,000.000	474,183.28
T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21			755,000.000	666,046.50
T-MOBILE USA INC 3.750% 04/15/2027 DD 04/15/21			1,186,000.000	1,122,419.63
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21			1,264,000.000	1,164,377.94
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18			185,000.000	179,994.10
TABEO LLC 0.000% 12/31/2050 DD 02/14/18			3,183,833.884	3,380,722.49
TACALA 1/18 COV-LITE TL 0.000% 02/05/2027 DD 01/18/18			1,283,938.550	1,259,710.63
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			1,156,200.000	1,110,917.43
TAKE-TWO INTERACTIVE SOFTWARE 3.550% 04/14/2025 DD 04/14/22			243,000.000	234,285.54
TAKE-TWO INTERACTIVE SOFTWARE 5.000% 03/28/2026 DD 04/14/23			2,007,000.000	1,986,647.43
TAMKO BUILDING 4/19 COV-LITE T 0.000% 05/29/2026 DD 04/23/19			661,800.860	656,010.10
TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17			2,003,000.000	1,911,539.67
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19			3,029,000.000	3,007,227.25
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19			426,000.000	431,634.56
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19			384,000.000	377,160.96
TCI-FLATIRON CLO 2 1A ANR 144A VAR RT 01/29/2032 DD 03/02/21			1,400,000.000	1,382,938.98
TCI-FLATIRON CLO 20 1A AR 144A VAR RT 11/18/2030 DD 04/06/21			2,010,374.210	1,994,022.17
TECTA AMERICA 4/21 COV-LITE TL 0.000% 04/10/2028 DD 03/23/21			535,080.000	531,404.00
TEKNI-PLEX 3/23 (USD) TL 0.000% 09/15/2028 DD 03/07/23			665,000.000	654,918.60
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20			396,000.000	361,589.70
TELENET 1/20 (USD) AR TL			1,390,000.000	1,362,700.40
TELESAT CANADA 11/19 TL 0.000% 12/07/2026 DD 11/18/19			572,233.750	351,780.70
TEMPO ACQUISITION LLC / T 144A 5.750% 06/01/2025 DD 05/07/20			929,000.000	927,996.68
TEMPO ACQUISITION/ALIGHT SOLUT 0.000% 08/31/2028 DD 01/19/22			373,106.060	373,106.06
TENET HEALTHCARE CORP 144A 6.750% 05/15/2031 DD 05/16/23			1,330,000.000	1,333,219.12
TENET HEALTHCARE CORP 4.250% 06/01/2029 DD 06/02/21			224,000.000	202,367.20
TENET HEALTHCARE CORP 4.375% 01/15/2030 DD 12/01/21			796,000.000	718,317.96
TENET HEALTHCARE CORP 4.625% 06/15/2028 DD 06/16/20			387,000.000	361,444.49
TENET HEALTHCARE CORP 4.875% 01/01/2026 DD 08/26/19			1,567,000.000	1,526,151.91
TENET HEALTHCARE CORP 5.125% 11/01/2027 DD 08/26/19			1,908,000.000	1,821,167.68
TENET HEALTHCARE CORP 6.125% 06/15/2030 DD 06/15/22			1,017,000.000	1,002,050.10
TENET HEALTHCARE CORP 6.125% 10/01/2028 DD 09/16/20			1,617,000.000	1,556,685.90
TENET HEALTHCARE CORP 6.250% 02/01/2027 DD 02/05/19			3,944,000.000	3,902,889.32
TENGIZCHEVROIL FINANCE CO 144A 2.625% 08/15/2025 DD 07/23/20			2,318,000.000	2,106,598.40

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ALL KR2 AND KR3 - KR2GALLKRS00

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TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97			30,000.000	34,031.33
TENNESSEE VALLEY AUTH BD 0.750% 05/15/2025 DD 05/11/20			1,818,000.000	1,677,107.62
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15			220,000.000	196,912.67
TERRAFORM POWER OPERATING 144A 4.750% 01/15/2030 DD 10/16/19			1,255,000.000	1,107,537.50
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			784,000.000	721,797.44
TEVA PHARMACEUTICAL FINANCE NE 3.150% 10/01/2026 DD 07/21/16			1,055,000.000	943,736.22
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			390,000.000	308,467.29
TEXAS ELECTRIC MARKET STA 144A 5.167% 02/01/2052 DD 06/15/22			1,165,000.000	1,167,166.96
TEXAS NATURAL GAS SECURITIZTN 5.102% 04/01/2035 DD 03/23/23			2,997,000.000	3,007,943.25
TEXAS NATURAL GAS SECURITIZTN 5.169% 04/01/2041 DD 03/23/23			615,000.000	632,932.97
THERMO FISHER SCIENTIFIC INC 0.500% 03/01/2028			835,000.000	787,335.18
THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024			241,000.000	252,903.11
THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026			445,000.000	455,515.69
THEVELIA/TRICOR GROUP 3/23 (US 0.000% 06/18/2029 DD 03/15/23			496,000.000	493,520.00
THOMAS JEFFERSON UNIVERSITY 3.847% 11/01/2057 DD 02/02/22			290,000.000	211,289.43
THOMSON LEARNING 6/21 COV-LITE 0.000% 07/14/2026 DD 06/15/21			1,551,665.210	1,518,304.41
THYSSENKRUPP ELEVATOR 6/21 (USD) TL			827,105.850	818,942.31
TIBCO SOFTWARE/CITRIX 9/22 COV 0.000% 03/30/2029 DD 02/01/22			855,855.000	799,154.61
TIERPOINT 3/21 COV-LITE TL 0.000% 05/05/2026 DD 03/02/21			599,466.310	594,520.72
TITAN/MHI 4/23 COV-LITE TL 0.000% 04/26/2030 DD 04/28/23			446,000.000	443,770.00
TK ELEVATOR HOLDCO GMBH 144A 7.625% 07/15/2028 DD 07/15/20			1,386,000.000	1,257,866.88
TK ELEVATOR US NEWCO INC 144A 5.250% 07/15/2027 DD 07/15/20			3,200,000.000	2,956,897.60
TOLL BROTHERS FINANCE CORP 4.875% 11/15/2025 DD 10/30/15			835,000.000	818,949.18
TOPGOLF CALLAWAY 3/23 COV-LITE 0.000% 03/15/2030 DD 03/06/23			362,092.500	361,487.81
TORONTO-DOMINION BANK/THE 4.693% 09/15/2027 DD 09/15/22			2,665,000.000	2,607,616.69
TORONTO-DOMINION BANK/THE 5.156% 01/10/2028 DD 01/10/23			532,000.000	528,318.99
TORONTO-DOMINION BANK/THE VAR RT 10/31/2082 DD 10/17/22			1,095,000.000	1,112,388.60
TORY BURCH 4/21 TLB 0.000% 04/16/2028 DD 03/29/21			446,880.000	429,634.90
TOYOTA AUTO LOAN EXT 1A A 144A 1.350% 05/25/2033 DD 06/08/20			430,000.000	396,918.60
TOYOTA AUTO LOAN EXT 1A A 144A 3.820% 04/25/2035 DD 05/18/22			4,250,000.000	4,026,259.60
TOYOTA AUTO RECEIVABLES 2 A A3 4.630% 09/15/2027 DD 01/30/23			675,000.000	665,461.98
TOYOTA AUTO RECEIVABLES 2 A A4 1.680% 05/15/2025 DD 02/12/20			348,238.707	343,663.31
TOYOTA AUTO RECEIVABLES 2 B A3 1.360% 08/15/2024 DD 04/29/20			98,356.657	98,025.21
TOYOTA AUTO RECEIVABLES 2 B A3 4.710% 02/15/2028 DD 05/23/23			900,000.000	890,178.21
TOYOTA AUTO RECEIVABLES 2 B A4 1.660% 09/15/2025 DD 04/29/20			1,203,000.000	1,177,903.74
TOYOTA AUTO RECEIVABLES 2 D A4 0.470% 01/15/2026 DD 10/13/20			1,314,000.000	1,257,863.95
TOYOTA AUTO RECEIVABLES 2 D A4 1.020% 03/15/2027 DD 11/15/21			593,000.000	538,943.61
TOYOTA LEASE OWNER T A A2 144A 5.300% 08/20/2025 DD 04/18/23			272,000.000	270,711.78
TOYOTA MOTOR CREDIT CORP 3.650% 08/18/2025 DD 08/18/22			430,000.000	415,433.58

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TOYOTA MOTOR CREDIT CORP 4.550% 09/20/2027 DD 09/20/22			660,000.000	650,599.78
TOYOTA MOTOR CREDIT CORP 4.625% 01/12/2028 DD 01/12/23			410,000.000	406,285.48
TOYOTA MOTOR CREDIT CORP 5.400% 11/10/2025 DD 11/10/22			385,000.000	387,436.06
TRANS-ALLEGHENY INTERSTAT 144A 3.850% 06/01/2025 DD 12/11/14			130,000.000	124,959.84
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			150,000.000	157,017.62
TRANSDIGM 2/23 TLI 0.000% 08/24/2028 DD 02/07/23			408,975.000	408,582.38
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19			5,351,000.000	5,324,527.54
TRANSDIGM INC 144A 6.750% 08/15/2028 DD 02/24/23			1,679,000.000	1,685,536.35
TRANSDIGM INC 4.875% 05/01/2029 DD 04/21/21			389,000.000	347,457.95
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20			1,625,000.000	1,532,700.81
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			2,067,000.000	2,040,055.83
TRANSMONTAIGNE 11/21 TLB 0.000% 11/17/2028 DD 10/21/21			1,148,973.940	1,129,280.53
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			2,185,000.000	1,889,297.70
TRANSOCEAN TITAN FINANCI 144A 8.375% 02/01/2028 DD 01/17/23			1,177,000.000	1,202,011.25
TRANSUNION 11/19 B5 COV-LITE 0.000% 11/16/2026 DD 10/31/19			962,989.210	959,512.82
TRANSUNION 11/21 B6 COV-LITE T 0.000% 12/01/2028 DD 11/01/21			1,105,349.770	1,101,779.49
TRAVEL + LEISURE CO 144A 4.500% 12/01/2029 DD 11/18/21			1,642,000.000	1,397,056.03
TRAVEL + LEISURE CO 144A 6.625% 07/31/2026 DD 07/24/20			744,000.000	738,344.99
TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07			65,000.000	71,830.10
TRAVERSE MIDSTREAM 9/17 TLB			678,914.060	672,124.92
TREA LLC 0.000% 12/31/2050 DD 02/14/18			2,998,577.583	2,890,488.36
TRIPADVISOR INC 144A 7.000% 07/15/2025 DD 07/09/20			880,000.000	879,998.21
TRITON CONTAINER INTERNAT 144A 0.800% 08/01/2023 DD 08/06/21			947,000.000	942,643.50
TRITON CONTAINER INTERNAT 144A 1.150% 06/07/2024 DD 06/07/21			2,349,000.000	2,227,510.92
TRITON CONTAINER INTERNAT 144A 2.050% 04/15/2026 DD 04/15/21			1,000,000.000	872,429.66
TRITON CONTAINER INTERNAT 144A 3.150% 06/15/2031 DD 06/07/21			240,000.000	183,774.65
TRITON WATER 3/21 COV-LITE TLB 0.000% 03/31/2028 DD 03/04/21			1,886,336.100	1,820,616.15
TRITON WATER HOLDINGS INC 144A 6.250% 04/01/2029 DD 03/31/21			1,340,000.000	1,150,014.80
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19			1,261,000.000	1,210,750.28
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19			385,000.000	370,607.43
TRONOX FINANCE 3/21 COV-LITE T 0.000% 03/10/2028 DD 02/23/21			938,773.850	931,967.74
TRUIST FINANCIAL CORP VAR RT 01/26/2029 DD 01/26/23			933,000.000	896,565.39
TRUIST FINANCIAL CORP VAR RT 03/02/2027 DD 03/02/21			1,092,000.000	962,643.89
TRUIST FINANCIAL CORP VAR RT 06/07/2029 DD 06/07/21			275,000.000	228,509.07
TRUIST FINANCIAL CORP VAR RT 06/08/2027 DD 06/08/23			1,168,000.000	1,168,140.77
TRUIST FINANCIAL CORP VAR RT 07/28/2026 DD 07/28/22			2,525,000.000	2,426,441.10
TWDC ENTERPRISES 18 CORP 3.700% 12/01/2042 DD 11/30/12			95,000.000	78,396.24
TWIN RIVER/BALLYS 8/21 TLB 0.000% 08/06/2028 DD 07/26/21			826,066.410	806,257.33
U S TREASURY BOND 1.125% 05/15/2040 DD 05/15/20			875,000.000	566,152.34



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BOND 1.125% 08/15/2040 DD 08/15/20			990,000.000	635,301.57
U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20			865,000.000	536,029.69
U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21			1,255,000.000	880,117.77
U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21			1,005,000.000	728,664.25
U S TREASURY BOND 1.875% 11/15/2051 DD 11/15/21			745,000.000	490,739.65
U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20			1,531,000.000	1,047,479.11
U S TREASURY BOND 2.000% 11/15/2041 DD 11/15/21			1,145,000.000	836,655.07
U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22			2,055,000.000	1,482,489.84
U S TREASURY BOND 2.250% 05/15/2041 DD 05/15/21			1,975,000.000	1,518,666.98
U S TREASURY BOND 2.250% 08/15/2046 DD 08/15/16			1,095,000.000	798,237.90
U S TREASURY BOND 2.250% 08/15/2049 DD 08/15/19			410,000.000	297,330.07
U S TREASURY BOND 2.375% 02/15/2042 DD 02/15/22			1,015,000.000	788,845.32
U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21			800,000.000	593,718.75
U S TREASURY BOND 2.375% 11/15/2049 DD 11/15/19			2,085,000.000	1,553,487.88
U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16			675,000.000	518,537.11
U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17			315,000.000	252,898.24
U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17			375,000.000	301,025.39
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13			40,000.000	33,403.12
U S TREASURY BOND 2.875% 05/15/2049 DD 05/15/19			840,000.000	692,901.56
U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15			460,000.000	378,889.07
U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17			295,000.000	247,915.23
U S TREASURY BOND 3.000% 05/15/2045 DD 05/15/15			860,000.000	724,785.16
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17			250,000.000	210,087.89
U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18			1,290,000.000	1,086,220.31
U S TREASURY BOND 3.000% 08/15/2052 DD 08/15/22			450,000.000	381,955.08
U S TREASURY BOND 3.000% 11/15/2044 DD 11/15/14			1,225,000.000	1,034,120.12
U S TREASURY BOND 3.125% 02/15/2042 DD 02/15/12			660,000.000	579,150.00
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			1,065,000.000	927,423.63
U S TREASURY BOND 3.125% 05/15/2048 DD 05/15/18			2,165,000.000	1,863,929.69
U S TREASURY BOND 3.250% 05/15/2042 DD 05/15/22			485,000.000	432,085.75
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14			85,000.000	76,486.72
U S TREASURY BOND 3.375% 08/15/2042 DD 08/15/22			375,000.000	339,858.40
U S TREASURY BOND 3.500% 02/15/2039 DD 02/15/09			675,000.000	645,890.63
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14			100,000.000	93,535.16
U S TREASURY BOND 3.625% 02/15/2053 DD 02/15/23			8,010,000.000	7,674,581.26
U S TREASURY BOND 3.625% 05/15/2053 DD 05/15/23			105,000.000	100,734.38
U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23			7,190,000.000	6,997,892.19
U S TREASURY BOND 3.875% 05/15/2043 DD 05/15/23			6,512,000.000	6,343,095.00
U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10			50,000.000	49,542.97

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BOND 4.000% 11/15/2052 DD 11/15/22			10,000.000	10,254.69
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			60,000.000	62,271.09
U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11			30,000.000	31,525.78
U S TREASURY BOND 4.375% 11/15/2039 DD 11/15/09			130,000.000	137,434.38
U S TREASURY BOND 4.500% 05/15/2038 DD 05/15/08			1,455,000.000	1,563,727.15
U S TREASURY NOTE 0.250% 07/31/2025 DD 07/31/20			1,095,000.000	996,236.14
U S TREASURY NOTE 0.250% 08/31/2025 DD 08/31/20			230,000.000	208,653.13
U S TREASURY NOTE 0.375% 04/30/2025 DD 04/30/20			1,430,000.000	1,315,488.29
U S TREASURY NOTE 0.375% 11/30/2025 DD 11/30/20			1,445,000.000	1,304,112.50
U S TREASURY NOTE 0.500% 08/31/2027 DD 08/31/20			2,045,000.000	1,753,747.26
U S TREASURY NOTE 0.500% 10/31/2027 DD 10/31/20			3,310,000.000	2,824,231.65
U S TREASURY NOTE 0.625% 05/15/2030 DD 05/15/20			1,935,000.000	1,549,662.90
U S TREASURY NOTE 0.625% 07/31/2026 DD 07/31/21			1,735,000.000	1,545,302.14
U S TREASURY NOTE 0.625% 11/30/2027 DD 11/30/20			4,230,000.000	3,620,946.08
U S TREASURY NOTE 0.750% 04/30/2026 DD 04/30/21			600,000.000	540,164.06
U S TREASURY NOTE 0.750% 05/31/2026 DD 05/31/21			1,770,000.000	1,589,404.69
U S TREASURY NOTE 0.750% 08/31/2026 DD 08/31/21			4,755,000.000	4,239,751.15
U S TREASURY NOTE 1.000% 07/31/2028 DD 07/31/21			2,630,000.000	2,254,711.34
U S TREASURY NOTE 1.125% 01/15/2025 DD 01/15/22			455,000.000	427,824.41
U S TREASURY NOTE 1.125% 02/29/2028 DD 02/28/21			7,750,000.000	6,750,976.56
U S TREASURY NOTE 1.125% 08/31/2028 DD 08/31/21			2,455,000.000	2,114,464.64
U S TREASURY NOTE 1.250% 05/31/2028 DD 05/31/21			610,000.000	531,819.92
U S TREASURY NOTE 1.250% 06/30/2028 DD 06/30/21			230,000.000	200,135.94
U S TREASURY NOTE 1.250% 11/30/2026 DD 11/30/21			5,009,000.000	4,511,621.92
U S TREASURY NOTE 1.250% 12/31/2026 DD 12/31/21			7,123,000.000	6,408,752.29
U S TREASURY NOTE 1.375% 11/15/2031 DD 11/15/21			1,870,000.000	1,541,289.06
U S TREASURY NOTE 1.500% 01/31/2027 DD 01/31/20			3,660,000.000	3,314,301.58
U S TREASURY NOTE 1.500% 11/30/2028 DD 11/30/21			190,000.000	166,131.25
U S TREASURY NOTE 1.875% 02/28/2027 DD 02/28/22			13,014,000.000	11,925,094.15
U S TREASURY NOTE 2.250% 11/15/2025 DD 11/15/15			315,000.000	297,576.56
U S TREASURY NOTE 2.250% 12/31/2024 DD 12/31/17			4,335,000.000	4,150,085.15
U S TREASURY NOTE 2.375% 03/31/2029 DD 03/31/22			1,945,000.000	1,775,116.41
U S TREASURY NOTE 2.500% 03/31/2027 DD 03/31/22			4,448,000.000	4,167,046.27
U S TREASURY NOTE 2.625% 02/15/2029 DD 02/15/19			2,485,000.000	2,301,634.18
U S TREASURY NOTE 2.625% 05/31/2027 DD 05/31/22			6,020,000.000	5,654,332.01
U S TREASURY NOTE 2.750% 04/30/2027 DD 04/30/22			4,681,000.000	4,420,253.70
U S TREASURY NOTE 2.750% 07/31/2027 DD 07/31/22			887,000.000	835,893.55
U S TREASURY NOTE 2.750% 08/15/2032 DD 08/15/22			4,530,000.000	4,150,435.56
U S TREASURY NOTE 2.875% 05/15/2032 DD 05/15/22			4,930,000.000	4,568,723.43

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 3.250% 06/30/2027 DD 06/30/22			1,549,000.000	1,489,278.79
U S TREASURY NOTE 3.250% 06/30/2029 DD 06/30/22			2,995,000.000	2,864,319.73
U S TREASURY NOTE 3.375% 05/15/2033 DD 05/15/23			23,257,000.000	22,417,567.65
U S TREASURY NOTE 3.500% 01/31/2030 DD 01/31/23			2,160,000.000	2,095,284.37
U S TREASURY NOTE 3.500% 02/15/2033 DD 02/15/23			7,835,000.000	7,628,107.03
U S TREASURY NOTE 3.500% 04/30/2028 DD 04/30/23			2,870,000.000	2,787,487.50
U S TREASURY NOTE 3.500% 04/30/2030 DD 04/30/23			5,222,000.000	5,068,603.76
U S TREASURY NOTE 3.625% 05/31/2028 DD 05/31/23			39,084,000.000	38,216,823.75
U S TREASURY NOTE 3.750% 04/15/2026 DD 04/15/23			3,190,000.000	3,121,464.83
U S TREASURY NOTE 3.750% 05/31/2030 DD 05/31/23			13,512,000.000	13,317,765.01
U S TREASURY NOTE 3.875% 01/15/2026 DD 01/15/23			1,130,000.000	1,108,680.08
U S TREASURY NOTE 3.875% 04/30/2025 DD 04/30/23			4,004,000.000	3,925,327.65
U S TREASURY NOTE 3.875% 09/30/2029 DD 09/30/22			2,530,000.000	2,504,008.19
U S TREASURY NOTE 3.875% 11/30/2027 DD 11/30/22			1,805,000.000	1,778,841.60
U S TREASURY NOTE 3.875% 12/31/2027 DD 12/31/22			5,257,000.000	5,181,635.96
U S TREASURY NOTE 4.000% 02/28/2030 DD 02/28/23			5,040,000.000	5,034,487.50
U S TREASURY NOTE 4.000% 02/29/2028 DD 02/28/23			2,455,000.000	2,436,012.10
U S TREASURY NOTE 4.000% 06/30/2028 DD 06/30/23			7,834,000.000	7,787,485.63
U S TREASURY NOTE 4.000% 10/31/2029 DD 10/31/22			270,000.000	269,198.44
U S TREASURY NOTE 4.125% 06/15/2026 DD 06/15/23			14,447,000.000	14,296,886.71
U S TREASURY NOTE 4.125% 09/30/2027 DD 09/30/22			5,655,000.000	5,621,423.44
U S TREASURY NOTE 4.125% 10/31/2027 DD 10/31/22			9,320,000.000	9,267,575.01
U S TREASURY NOTE 4.125% 11/15/2032 DD 11/15/22			1,560,000.000	1,593,150.00
U S TREASURY NOTE 4.250% 05/31/2025 DD 05/31/23			23,799,000.000	23,495,934.50
U S TREASURY NOTE 4.250% 10/15/2025 DD 10/15/22			860,000.000	850,257.82
U S TREASURY NOTE 4.500% 11/15/2025 DD 11/15/22			3,160,000.000	3,143,089.07
U S TREASURY NOTE 4.625% 02/28/2025 DD 02/28/23			900,000.000	892,898.44
U S TREASURY NOTE 4.625% 06/30/2025 DD 06/30/23			1,639,000.000	1,631,189.15
U.S.I. 11/22 INCREMENTAL TL 0.000% 11/22/2029 DD 11/22/22			991,530.010	989,051.18
UBER 2/23 TLB 0.000% 02/28/2030 DD 02/22/23			965,150.000	964,377.88
UBER TECHNOLOGIES INC 144A 4.500% 08/15/2029 DD 08/12/21			4,132,000.000	3,803,398.57
UBER TECHNOLOGIES INC 144A 6.250% 01/15/2028 DD 09/16/20			1,011,000.000	1,006,005.66
UBER TECHNOLOGIES INC 144A 7.500% 09/15/2027 DD 09/17/19			93,000.000	95,119.38
UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18			864,000.000	880,520.54
UBS AG REGS 5.125% 05/15/2024			4,544,000.000	4,462,844.16
UBS GROUP AG 144A 4.282% 01/09/2028 DD 01/09/17			1,026,000.000	947,926.13
UBS GROUP AG 144A VAR RT 01/12/2027 DD 01/12/23			4,717,000.000	4,669,414.48
UBS GROUP AG 144A VAR RT 01/12/2029 DD 01/12/18			2,416,000.000	2,181,310.94
UBS GROUP AG 144A VAR RT 05/12/2026 DD 05/12/22			2,555,000.000	2,469,847.09

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
UBS GROUP AG 144A VAR RT 06/05/2026 DD 06/05/20			1,242,000.000	1,138,582.71	
UBS GROUP AG 144A VAR RT 08/10/2027 DD 08/10/21			1,543,000.000	1,324,856.39	
UBS GROUP AG 144A VAR RT 08/11/2028 DD 08/12/22			4,099,000.000	4,113,037.28	
UBS GROUP AG 144A VAR RT 09/11/2025 DD 09/11/19			1,077,000.000	1,026,463.23	
UBS GROUP AG 4.550% 04/17/2026 DD 10/18/16			511,000.000	491,088.35	
UBS-BARCLAYS COMMERC C5 B 144A VAR RT 03/10/2046 DD 02/01/13			1,619,127.852	1,477,468.89	
UGI ENERGY 2/23 TLB 0.000% 02/22/2030 DD 02/09/23			389,045.000	385,594.17	
ULTIMATE SOFTWARE 12/21 2ND LI 0.000% 05/03/2027 DD 11/10/21			1,471,000.000	1,422,662.94	
ULTIMATE SOFTWARE 12/21 COV-LI 0.000% 05/04/2026 DD 11/15/21			1,614,170.720	1,582,387.70	
ULTIMATE SOFTWARE 3/19 0.000% 05/04/2026 DD 03/28/19			1,032,762.500	1,017,663.51	
ULTIMATE SOFTWARE 5/23 INCREME 0.000% 05/04/2026 DD 05/23/23			100,000.000	99,667.00	
UNICREDIT SPA 144A 7.830% 12/04/2023 DD 12/04/18			2,453,000.000	2,461,276.42	
UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17			185,000.000	152,753.68	
UNITED AIR LINES 4/21 TLB 0.000% 04/21/2028 DD 04/12/21			818,518.050	816,930.12	
UNITED AIR LINES/UNITED MILEAG 0.000% 06/21/2027 DD 06/23/20			809,695.120	840,228.72	
UNITED AIRLINES 2015-1 CLASS A 3.450% 06/01/2029 DD 11/17/15			188,535.942	172,632.69	
UNITED AIRLINES INC 144A 4.375% 04/15/2026 DD 04/21/21			3,477,000.000	3,301,911.84	
UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21			1,265,000.000	1,152,658.13	
UNITED ELECTRIC SECURITIZ 144A 5.109% 06/01/2033 DD 12/14/22			235,000.000	232,127.83	
UNITED KINGDOM GILT REGS 0.125% 01/31/2024			515,000.000	635,862.39	
UNITED KINGDOM GILT REGS 0.250% 01/31/2025			360,000.000	422,581.49	
UNITED KINGDOM GILT REGS 4.250% 12/07/2027			830,000.000	1,029,690.07	
UNITED RENTALS NORTH AMERICA I 3.875% 02/15/2031 DD 08/10/20			1,060,000.000	917,659.65	
UNITED RENTALS NORTH AMERICA I 4.000% 07/15/2030 DD 02/25/20			1,190,000.000	1,054,061.19	
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			990,000.000	942,081.04	
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			401,000.000	394,007.88	
UNITED SITE 12/21 COV-LITE T 0.000% 12/15/2028 DD 10/27/21			1,114,393.180	908,230.45	
UNIV OF NEBRASKA NE FACS CORP 3.037% 10/01/2049 DD 10/24/19			2,360,000.000	1,811,417.77	
UNIV OF TEXAS TX UNIV REVENUES 2.439% 08/15/2049 DD 05/29/20			1,335,000.000	883,178.46	
UNIV OF VIRGINIA VA UNIV REVEN 2.256% 09/01/2050 DD 07/21/20			2,110,000.000	1,310,231.51	
UNIV OF WASHINGTON WA UNIV REV 2.618% 04/01/2042 DD 03/04/21			880,000.000	621,873.74	
UNIVAR/WINDSOR 6/23 (USD) TL 0.000% 06/21/2030 DD 06/07/23			276,000.000	270,894.00	
UNIVERSAL SERVICES 4/21 INCREM 0.000% 05/12/2028 DD 04/08/21			2,055,129.400	1,994,626.39	
UNIVISION 3/17 C5 COV-LITE TL			118,404.460	118,488.53	
UNIVISION 6/22 TLB 0.000% 06/08/2029 DD 06/07/22			587,070.000	584,621.91	
UNIVISION 7/21 COV-LITE TLB 0.000% 03/15/2026 DD 06/21/21			748,811.340	741,592.80	
UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21			865,000.000	743,310.94	
UNIVISION COMMUNICATIONS 144A 5.125% 02/15/2025 DD 02/19/15			1,138,000.000	1,113,817.50	
UNIVISION COMMUNICATIONS 144A 7.375% 06/30/2030 DD 06/24/22			1,453,000.000	1,383,561.57	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UPSTART SECURITIZATIO 2 A 144A 0.910% 06/20/2031 DD 05/11/21			49,156.335	48,998.21
UPSTART SECURITIZATIO 5 A 144A 1.310% 11/20/2031 DD 11/23/21			1,157,731.473	1,131,885.23
URBI DESARROLLOS URBANOS 144A 9.500% 01/21/2020 DD 01/19/10			200,000.000	500.00
URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12			1,000,000.000	2,500.00
US BANCORP 0.850% 06/07/2024			870,000.000	909,390.28
US BANCORP VAR RT 02/01/2029 DD 02/01/23			2,837,000.000	2,706,525.52
US BANCORP VAR RT 06/12/2029 DD 06/12/23			2,010,000.000	2,008,781.54
US BANCORP VAR RT 07/22/2028 DD 07/22/22			2,066,000.000	1,975,220.33
US BANCORP VAR RT 12/31/2049 DD 10/26/21			676,000.000	501,524.40
US FOODS 8/19 TLB 0.000% 09/13/2026 DD 08/05/19			2,965,305.610	2,961,035.57
US FOODS INC 144A 4.625% 06/01/2030 DD 11/22/21			1,091,000.000	977,843.55
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21			2,172,000.000	1,988,380.20
US FOODS INC 144A 6.250% 04/15/2025 DD 04/28/20			965,000.000	964,493.86
US OUTPATIENT/US RADIOLOGY COV-LT TL			812,625.000	790,277.82
US SILICA 3/23 COV-LITE TLB 0.000% 03/25/2030 DD 03/02/23			430,234.600	426,470.05
US TREAS-CPI INFLAT 0.125% 04/15/2025 DD 04/15/20			10,216,062.000	9,717,131.09
US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15/15			13,017,197.350	12,475,788.69
US TREAS-CPI INFLAT 0.500% 04/15/2024 DD 04/15/19			11,545,152.000	11,260,732.33
USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18			436,000.000	427,028.08
USA COMPRESSION PARTNERS LP / 6.875% 09/01/2027 DD 09/01/19			859,000.000	820,283.24
USI INC/NY 144A 6.875% 05/01/2025 DD 04/18/17			1,532,000.000	1,520,510.00
UTAH ACQUISITION SUB INC 3.950% 06/15/2026 DD 12/15/16			550,000.000	522,276.10
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			756,578.800	730,098.54
VALE OVERSEAS LTD 6.125% 06/12/2033 DD 06/12/23			909,000.000	910,963.44
VANTAGE SPECIALTY 3/23 COV-LIT 0.000% 10/26/2026 DD 02/22/23			805,717.630	781,143.24
VAR ENERGI ASA 144A 7.500% 01/15/2028 DD 11/15/22			770,000.000	791,352.29
VCAT 2021-NPL6 LL NPL6 A1 144A VAR RT 09/25/2051 DD 09/28/21			287,886.574	260,745.90
VEEAM SOFTWARE 2/20 TLB			714,055.440	703,344.61
VENIO 5/18 COV-LITE TLB			2,157,904.300	2,156,113.23
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21			1,953,000.000	1,706,113.52
VENTURE GLOBAL CALCASIEU 144A 3.875% 11/01/2033 DD 11/22/21			1,670,000.000	1,367,555.15
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21			3,078,000.000	2,646,750.04
VENTURE GLOBAL CALCASIEU 144A 6.250% 01/15/2030 DD 01/13/23			317,000.000	313,446.68
VENTURE GLOBAL LNG INC 144A 8.125% 06/01/2028 DD 05/26/23			2,452,000.000	2,483,815.56
VENTURE GLOBAL LNG INC 144A 8.375% 06/01/2031 DD 05/26/23			1,268,000.000	1,274,264.72
VERICREST OPPORTU NP11 A1 144A VAR RT 08/25/2051 DD 07/21/21			1,099,088.144	995,598.99
VERIZON COMMUNICATIONS INC 2.355% 03/15/2032 DD 03/15/22			575,000.000	462,276.81
VERIZON COMMUNICATIONS INC 2.550% 03/21/2031 DD 03/22/21			2,075,000.000	1,731,175.16
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18			2,176,000.000	2,097,609.78

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05			185,000.000	190,750.54
VERIZON COMMUNICATIONS INC 6.400% 09/15/2033 DD 09/18/13			385,000.000	412,082.60
VERIZON MASTER TRUST 1 A 0.500% 05/20/2027 DD 05/25/21			1,784,000.000	1,702,928.26
VERIZON MASTER TRUST 1 A 1.040% 01/20/2027 DD 01/25/22			1,945,000.000	1,940,562.29
VERIZON MASTER TRUST 1 A 4.490% 01/22/2029 DD 01/26/23			1,799,000.000	1,766,482.72
VERIZON MASTER TRUST 2 A 4.890% 04/13/2028 DD 04/25/23			660,000.000	653,862.92
VERIZON MASTER TRUST 5 A1A 3.720% 07/20/2027 DD 08/11/22			1,131,000.000	1,117,185.40
VERIZON MASTER TRUST 6 A 3.670% 01/22/2029 DD 08/11/22			1,171,000.000	1,132,603.73
VERIZON MASTER TRUST 7 A1A 5.230% 11/22/2027 DD 11/23/22			4,510,000.000	4,481,499.97
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18			3,123,000.000	3,132,656.31
VERSCEND/COTIVITI 2/21 TLB1 0.000% 08/27/2025 DD 02/11/21			1,497,932.150	1,495,745.17
VERTIV 3/21 COV-LITE TLB			637,878.510	634,886.86
VERUS SECURITIZAT INV1 A1 144A VAR RT 08/25/2067 DD 08/01/22			615,708.732	597,459.80
VERUS SECURITIZATIO R2 A1 144A VAR RT 02/25/2064 DD 03/01/21			274,048.821	234,101.88
VERUS SECURITIZATIO R3 A1 144A VAR RT 04/25/2064 DD 05/01/21			639,801.899	561,016.63
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2060 DD 01/01/20			145,643.479	135,975.95
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2066 DD 02/01/21			817,988.937	687,340.32
VERUS SECURITIZATION 3 A1 144A VAR RT 06/25/2066 DD 06/01/21			1,053,914.409	878,641.80
VERUS SECURITIZATION 4 A1 144A VAR RT 05/25/2065 DD 07/01/20			544,487.499	494,304.00
VERUS SECURITIZATION 5 A1 144A VAR RT 05/25/2065 DD 10/01/20			518,011.434	465,648.50
VERUS SECURITIZATION 8 A3 144A VAR RT 09/25/2067 DD 10/01/22			336,628.944	330,624.02
VIALTO PARTNERS 4/22 TL 0.000% 04/29/2029 DD 04/08/22			355,315.000	333,107.81
VIASAT 3/22 COV-LITE TL 0.000% 03/02/2029 DD 02/10/22			334,156.170	322,544.24
VIATRIS INC 3.850% 06/22/2040 DD 06/22/21			315,000.000	217,358.93
VICI PROPERTIES LP / VICI 144A 3.500% 02/15/2025 DD 02/05/20			4,650,000.000	4,443,143.12
VICI PROPERTIES LP / VICI 144A 3.750% 02/15/2027 DD 02/05/20			1,771,000.000	1,625,386.04
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20			1,685,000.000	1,484,855.70
VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19			147,000.000	137,531.52
VICI PROPERTIES LP / VICI 144A 4.500% 09/01/2026 DD 03/01/22			1,053,000.000	994,790.16
VICI PROPERTIES LP / VICI 144A 4.625% 06/15/2025 DD 12/15/21			2,743,000.000	2,650,410.72
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19			545,000.000	494,789.15
VICI PROPERTIES LP / VICI 144A 5.625% 05/01/2024 DD 11/01/21			3,231,000.000	3,210,707.71
VICI PROPERTIES LP / VICI 144A 5.750% 02/01/2027 DD 02/01/22			531,000.000	519,700.32
VICI PROPERTIES LP 5.125% 05/15/2032 DD 04/29/22			460,000.000	430,388.10
VIDEOTRON LTD 144A 3.625% 06/15/2029 DD 06/17/21			877,000.000	755,514.10
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17			1,460,000.000	1,341,915.20
VIKING CRUISES LTD 144A 9.125% 07/15/2031 DD 06/30/23			486,000.000	491,010.66
VIPER ENERGY PARTNERS LP 144A 5.375% 11/01/2027 DD 10/16/19			2,306,000.000	2,213,108.90
VIRGIN MEDIA 10/19 COV-LITE 0.000% 01/31/2028 DD 10/15/19			980,000.000	970,445.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIRGIN MEDIA FINANCE PLC 144A 5.000% 07/15/2030 DD 06/11/20			3,856,000.000	3,069,259.55
VIRGIN MEDIA SECURED FINA 144A 5.500% 05/15/2029 DD 05/16/19			379,000.000	342,831.24
VIRGINIA ELECTRIC AND POWER CO 5.000% 04/01/2033 DD 03/30/23			830,000.000	820,031.80
VIRTU 1/22 COV-LITE TLB 0.000% 01/13/2029 DD 01/04/22			1,188,990.000	1,182,676.47
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3			869,189.380	866,799.11
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19			6,222,000.000	6,008,945.22
VISTRA OPERATIONS CO LLC 144A 4.875% 05/13/2024 DD 05/13/22			2,117,000.000	2,075,587.24
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19			229,000.000	214,346.22
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			1,635,000.000	1,573,430.48
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19			1,943,000.000	1,862,101.48
VITAL ENERGY INC 9.500% 01/15/2025 DD 01/24/20			2,951,000.000	2,928,867.50
VITERRA FINANCE BV 144A 2.000% 04/21/2026 DD 04/21/21			4,473,000.000	3,993,263.28
VITERRA FINANCE BV 144A 4.900% 04/21/2027 DD 04/21/22			2,099,000.000	2,019,549.47
VITERRA FINANCE BV 144A 5.250% 04/21/2032 DD 04/21/22			270,000.000	259,015.76
VIVID SEATS 2/22 COV-LITE TL 0.000% 02/03/2029 DD 01/20/22			618,582.300	611,363.44
VIVINT/APX 7/21 COV-LITE TLB 0.000% 07/10/2028 DD 06/24/21			121,723.580	121,551.95
VMC FINANCE 2019-F FL3 AS 144A VAR RT 09/15/2036 DD 10/03/19			1,971,171.125	1,946,580.17
VMED O2 UK FINANCING I PL 144A 3.250% 01/31/2031			820,000.000	733,767.33
VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20			5,914,000.000	4,782,803.79
VMED O2 UK FINANCING I PL 144A 4.750% 07/15/2031 DD 07/07/21			2,578,000.000	2,143,931.57
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			675,000.000	619,312.50
VOCUS GROUP 6/21 (USD) COV-LIT 0.000% 07/20/2028 DD 05/12/21			560,025.000	552,559.86
VOLKSWAGEN AUTO LEASE TRU A A3 3.440% 07/21/2025 DD 06/14/22			705,000.000	690,477.35
VOLKSWAGEN AUTO LEASE TRU A A4 3.650% 01/20/2027 DD 06/14/22			947,000.000	921,267.73
VOLKSWAGEN AUTO LOAN ENHA 1 A3 0.980% 11/20/2024 DD 05/19/20			203,170.563	201,771.72
VOLKSWAGEN AUTO LOAN ENHA 1 A3 5.020% 06/20/2028 DD 06/13/23			809,000.000	805,803.15
VOLKSWAGEN AUTO LOAN ENHA 1 A4 1.260% 08/20/2026 DD 05/19/20			5,783,000.000	5,663,172.19
VOLKSWAGEN AUTO LOAN ENHA 1 A4 5.010% 01/22/2030 DD 06/13/23			373,000.000	371,655.60
VOLT XCIII LLC NPL2 A1 144A VAR RT 02/27/2051 DD 02/05/21			471,536.883	426,119.77
VOLT XCIV LLC NPL3 A1 144A VAR RT 02/27/2051 DD 02/12/21			575,206.434	528,378.65
VOLT XCVI LLC NPL5 A1 144A VAR RT 03/27/2051 DD 03/09/21			505,249.906	472,804.63
VOLT XCVII LLC NPL6 A1 144A VAR RT 04/25/2051 DD 03/23/21			620,592.543	565,029.35
VORNADO REALTY LP 2.150% 06/01/2026 DD 05/24/21			928,000.000	785,716.10
VORNADO REALTY LP 3.500% 01/15/2025 DD 12/27/17			500,000.000	470,634.02
VOYA CLO 2013-2 LTD 2A DR 144A VAR RT 04/25/2031 DD 03/29/18			1,000,000.000	687,868.61
VULCAN MATERIALS CO 5.800% 03/01/2026 DD 03/03/23			2,418,000.000	2,418,181.37
VX CARGO 2018-1 TRUST 1 C 144A 8.474% 12/15/2033 DD 12/04/18			0.003	0.01
VZ SECURED FINANCING BV 144A 5.000% 01/15/2032 DD 01/20/22			3,109,000.000	2,503,884.45
WALKER & DUNLOP 12/22 INCREMEN 0.000% 12/17/2029 DD 12/19/22			802,987.500	800,980.03



Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WALMART INC 4.000% 04/15/2026 DD 04/18/23			785,000.000	770,987.67
WALMART INC 4.500% 04/15/2053 DD 04/18/23			175,000.000	170,414.82
WALT DISNEY CO/THE 7.750% 12/01/2045 DD 06/01/19			70,000.000	90,517.47
WARNER MUSIC 1/21 COV-LITE TLG 0.000% 01/20/2028 DD 01/11/21			2,805,000.000	2,794,986.15
WARNERMEDIA HOLDINGS INC 3.638% 03/15/2025 DD 03/15/23			3,582,000.000	3,452,673.51
WARNERMEDIA HOLDINGS INC 3.788% 03/15/2025 DD 03/15/23			1,788,000.000	1,723,498.34
WARNERMEDIA HOLDINGS INC 6.412% 03/15/2026 DD 03/10/23			1,523,000.000	1,523,831.78
WASTE MANAGEMENT INC 3.125% 03/01/2025 DD 02/26/15			650,000.000	626,332.44
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18			2,823,000.000	2,616,914.67
WATERFALL EAGLE FUND LLC			409,551,713.154	413,233,611.52
WEA FINANCE LLC / WESTFIE 144A 3.750% 09/17/2024 DD 09/17/14			944,000.000	891,293.09
WEIGHT WATCHERS 4/21 COV-LITE 0.000% 04/13/2028 DD 03/25/21			292,950.000	188,463.53
WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19			270,000.000	255,494.19
WELLS FARGO & CO VAR RT 02/11/2026 DD 02/11/20			121,000.000	113,907.89
WELLS FARGO & CO VAR RT 04/24/2034 DD 04/24/23			655,000.000	650,540.68
WELLS FARGO & CO VAR RT 04/30/2026 DD 04/30/20			2,490,000.000	2,332,576.18
WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20			670,000.000	492,016.10
WELLS FARGO & CO VAR RT 07/25/2028 DD 07/25/22			2,974,000.000	2,906,050.32
WELLS FARGO & CO VAR RT 08/15/2026 DD 08/15/22			3,427,000.000	3,348,074.37
WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19			580,000.000	500,710.87
WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD 11/01/15			845,000.000	798,048.59
WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD 05/01/16			1,148,000.000	1,053,547.61
WELLS FARGO COMMERCIAL C47 A4 4.442% 09/15/2061 DD 10/01/18			276,000.000	261,138.94
WELLS FARGO COMMERCIAL LC12 B VAR RT 07/15/2046 DD 07/01/13			6,959,000.000	5,220,525.58
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20			2,659,000.000	2,686,821.13
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20			2,913,000.000	2,971,487.21
WEST CORP/INTRADO 1/23 TLB 0.000% 01/31/2030 DD 01/17/23			379,000.000	376,040.01
WESTERN AUSTRALIAN TREASURY CO 1.500% 10/22/2030			1,760,000.000	961,255.88
WESTERN DENTAL 8/21 DELAYED TL 0.000% 08/18/2028 DD 07/28/21			35,428.400	30,446.46
WESTERN DENTAL 8/21 TLB 0.000% 08/18/2028 DD 07/28/21			346,792.920	298,026.90
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18			1,543,000.000	1,455,834.39
WESTERN MIDSTREAM OPERATING LP 4.650% 07/01/2026 DD 07/12/16			204,000.000	196,278.27
WESTERN MIDSTREAM OPERATING LP 4.750% 08/15/2028 DD 08/09/18			759,000.000	720,429.29
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20			1,450,000.000	1,303,635.55
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 03/15/2024 DD 09/14/18			1,450,000.000	1,430,500.07
WESTINGHOUSE/BROOKFIELD WEC 1/ 0.000% 08/01/2025 DD 01/14/21			1,027,162.500	1,024,306.99
WESTLAKE AUTOMOBIL 1A A2A 144A 5.510% 06/15/2026 DD 01/20/23			3,355,000.000	3,342,484.51
WESTLAKE AUTOMOBIL 2A A2A 144A 0.320% 04/15/2025 DD 06/16/21			70,088.008	69,936.17
WESTLAKE AUTOMOBIL 2A A2A 144A 3.360% 08/15/2025 DD 06/15/22			570,013.990	565,167.85

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WESTLAKE AUTOMOBIL 2A A2A 144A 5.870% 07/15/2026 DD 03/15/23			5,535,000.000	5,519,466.03
WESTLAKE AUTOMOBILE 1A A3 144A 5.210% 01/18/2028 DD 01/20/23			966,000.000	955,563.24
WESTLAKE AUTOMOBILE 1A B 144A 5.410% 01/18/2028 DD 01/20/23			179,000.000	176,751.42
WESTLAKE AUTOMOBILE 2A B 144A 6.140% 03/15/2028 DD 03/15/23			1,425,000.000	1,425,912.57
WESTLAKE AUTOMOBILE 2A C 144A 0.890% 07/15/2026 DD 06/16/21			2,090,000.000	1,997,167.21
WESTLAKE AUTOMOBILE 2A C 144A 4.850% 09/15/2027 DD 06/15/22			955,000.000	931,139.61
WFRBS COMMERCIAL MORTGA C19 A4 3.829% 03/15/2047 DD 03/01/14			389,610.618	384,671.01
WFRBS COMMERCIAL MORTGA C19 A5 4.101% 03/15/2047 DD 03/01/14			2,385,000.000	2,346,868.38
WFRBS COMMERCIAL MORTGA C25 A5 3.631% 11/15/2047 DD 12/01/14			1,199,000.000	1,148,704.71
WHATABRANDS/WHATABURGER 8/21 C 0.000% 08/03/2028 DD 07/09/21			1,011,595.000	1,004,321.63
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20			2,500,000.000	2,265,625.00
WIDOPENWEST 12/21 COV-LITE TL 0.000% 12/20/2028 DD 12/01/21			831,340.000	820,665.59
WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21			830,000.000	687,350.49
WILLIAMS COS INC/THE 3.750% 06/15/2027 DD 06/05/17			455,000.000	429,262.85
WILLIAMS COS INC/THE 5.400% 03/02/2026 DD 03/02/23			1,046,000.000	1,042,978.83
WILLIAMS SCOTSMAN INTERNA 144A 6.125% 06/15/2025 DD 06/15/20			924,000.000	917,144.31
WILLIS NORTH AMERICA INC 3.875% 09/15/2049 DD 09/10/19			250,000.000	181,442.88
WIN WASTE/WASTE INNOVATIONS 3/ 0.000% 03/31/2028 DD 03/09/21			939,199.740	801,841.78
WIND RIVER 2013-1 1A A1RR 144A VAR RT 07/20/2030 DD 06/14/21			967,579.218	962,601.70
WMG ACQUISITION CORP 144A 3.000% 02/15/2031 DD 08/12/20			1,755,000.000	1,419,759.90
WOLVERINE WORLD WIDE INC 144A 4.000% 08/15/2029 DD 08/26/21			829,000.000	660,091.25
WORLD FINANCIAL NETWORK CR A A 5.020% 03/15/2030 DD 05/16/23			1,234,000.000	1,219,120.92
WORLD OMNI AUTO RECEIVABL A A3 4.830% 05/15/2028 DD 02/15/23			1,560,000.000	1,541,814.31
WORLD OMNI AUTO RECEIVABL B A3 4.660% 05/15/2028 DD 04/19/23			465,000.000	458,275.45
WORLD OMNI AUTO RECEIVABL C A3 0.480% 11/17/2025 DD 08/19/20			212,946.613	208,029.25
WORLD OMNI AUTO RECEIVABL C A3 1.960% 12/16/2024 DD 11/14/19			27,170.923	27,130.99
WORLD OMNI AUTO RECEIVABL C A4 0.610% 10/15/2026 DD 08/19/20			875,000.000	823,865.43
WORLD OMNI AUTOMOBILE LEA A A3 5.070% 09/15/2026 DD 05/24/23			512,000.000	507,842.15
WORLD OMNI AUTOMOBILE LEA A A4 5.040% 07/17/2028 DD 05/24/23			309,000.000	306,199.26
WORLD OMNI SELECT AUTO TRU A C 2.380% 12/15/2025 DD 10/09/19			132,441.000	131,408.55
WORLD OMNI SELECT AUTO TRU A D 2.590% 12/15/2025 DD 10/09/19			637,000.000	628,733.71
WORLD WIDE TECHNOLOGY 2/23 COV 0.000% 03/01/2030 DD 02/21/23			1,597,995.000	1,595,997.51
WORLDSTRIDES / LAKELAND TOURS			529,721.000	397,290.76
WORLDWIDE EXPRESS/GLOBALTRANZ 0.000% 07/26/2028 DD 07/12/21			1,135,420.000	1,076,287.33
WR GRACE 9/21 COV-LITE TLB 0.000% 09/22/2028 DD 08/03/21			1,578,637.430	1,565,676.81
WR GRACE HOLDINGS LLC 144A 4.875% 06/15/2027 DD 06/15/21			2,316,000.000	2,147,932.05
WR GRACE HOLDINGS LLC 144A 5.625% 08/15/2029 DD 08/25/21			3,436,000.000	2,815,114.80
WR GRACE HOLDINGS LLC 144A 7.375% 03/01/2031 DD 02/17/23			760,000.000	744,785.69
WRIGHT EXPRESS 4/21 COV-LITE T 0.000% 03/31/2028 DD 03/15/21			864,110.000	862,623.73

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WYNDHAM DESTINATIONS 12/22 INC 0.000% 12/05/2029 DD 12/05/22			611,925.000	610,903.09
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			462,261.720	459,025.88
WYNDHAM HOTELS & RESORTS 144A 4.375% 08/15/2028 DD 08/13/20			1,564,000.000	1,428,244.80
WYNDHAM HOTELS 5/23 COV-LITE T 0.000% 05/24/2030 DD 05/25/23			1,833,681.000	1,832,690.81
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			1,057,000.000	1,039,949.64
XPLORNET 10/21 COV-LITE TL 0.000% 10/02/2028 DD 09/14/21			1,622,186.500	1,317,345.21
XPO INC 144A 6.250% 06/01/2028 DD 05/24/23			838,000.000	823,858.76
XPO INC 144A 7.125% 06/01/2031 DD 05/24/23			292,000.000	292,746.94
YUM BRANDS/PIZZA HUT/TACO BELL 0.000% 03/10/2028 DD 03/10/21			1,713,504.780	1,697,226.49
YUM! BRANDS INC 144A 4.750% 01/15/2030 DD 09/11/19			2,222,000.000	2,080,703.02
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20			1,965,000.000	1,697,439.12
YUM! BRANDS INC 4.625% 01/31/2032 DD 04/01/21			1,472,000.000	1,329,650.69
YUM! BRANDS INC 5.375% 04/01/2032 DD 04/01/22			1,465,000.000	1,392,250.74
ZAYO 2/20 (USD) COV-LITE TL 0.000% 03/09/2027 DD 02/05/20			886,793.200	694,066.43
ZAYO 4/22 INCREMENTAL TLB 0.000% 03/09/2027 DD 04/26/22			740,625.000	584,434.59
ZELIS/REDCARD 2/21 COV-LITE TL 0.000% 09/30/2026 DD 01/25/21			767,373.770	766,215.04
ZF NORTH AMERICA CAPITAL 144A 7.125% 04/14/2030 DD 04/14/23			812,000.000	825,922.55
ZIGGO BOND CO BV 144A 5.125% 02/28/2030 DD 02/11/20			1,044,000.000	790,625.59
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,913,000.000	1,755,790.43
ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19			1,821,000.000	1,511,301.44
ZOOMINFO TECHNOLOGIES LLC 144A 3.875% 02/01/2029 DD 02/02/21			3,103,000.000	2,669,841.09
ZUFFA 1/21 COV-LITE TLB 0.000% 04/29/2026 DD 01/19/21			1,487,374.430	1,484,682.29
TOTAL FIXED INCOME SECURITIES			191,444,562,139.1..	4,578,162,611.61
FUTURES CONTRACTS				
E-MINI RUSS 2000 FUTURE (CME) EXP SEP 23			239.000	99,694.34
US 10YR ULTRA FUTURE (CBT) EXP SEP 23			-12.000	31.83
US 2YR NOTE FUTURE (CBT) EXP SEP 23			4,699.000	-11,175,546.00
US 5YR TREAS NTS FUTURE (CBT) EXP SEP 23			-1,481.000	3,044,905.81
US ULTRA BOND (CBT) EXP SEP 23			-21.000	-33,781.26
TOTAL FUTURES CONTRACTS			3,424.000	-8,064,695.28
NATURAL RESOURCES				
BTG PACTUAL BRAZIL TIMBERLAND IB LP			37,654,408.930	37,654,408.93
KAYNE ANDERSON ENER FD VII LP			52,280,610.000	52,280,610.00
TAURUS MINING FINANCE FD LLC			5,278,353.080	5,278,353.08
TOTAL NATURAL RESOURCES			95,213,372.010	95,213,372.01
PREFERRED SECURITIES				
AON CORP 8.205% 01/01/2027 DD 01/01/09			1,695,000.000	1,720,425.00
BROOKFIELD PROPERTY PREFERRED PFD 6.250% CUMULATIVE			703.000	10,966.80
CIA ENERGETICA DE MINAS GERAIS			2,932,800.000	7,806,208.95

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CIA PARANAENSE DE ENERGIA			4,756,700.000	8,213,787.52	
ITAU UNIBANCO HOLDING SA			517,400.000	3,046,053.07	
META MATLS CONTRA PFD			1,100.000	0.00	
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00	
PETROLEO BRASILEIRO SA			482,800.000	2,956,449.42	
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			461.000	10,741.30	
TOTAL PREFERRED SECURITIES			10,411,664.000	23,764,632.06	
PRIVATE EQUITY					
ADAMS STREET SPC II A1			200,938,628.000	200,938,628.00	
ADAMS STREET SPC II B1			197,794,831.000	197,794,831.00	
AMERRA AGRI FUND II			32,417,148.370	32,417,148.37	
AMERRA-KRS AGRI HOLDING CO LP			56,283,442.190	56,283,442.19	
ARCANO FUND LP			18,074,738.700	18,074,738.70	
ARES SPECIAL SIT IV LP			28,047,088.610	28,047,088.61	
BARINGS RE EUR VAL ADD I SCSP			24,908,280.080	27,174,933.57	
BAY HILLS EMERGING PARTNERS I LP			5,307,674.310	5,307,674.31	
BAY HILLS EMERGING PARTNERS II LP			109,493,349.330	109,493,349.33	
BAY HILLS EMERGING PARTNERS III LP			88,410,069.180	88,410,069.18	
BAY HILLS EMERGING PTNRS II-B LP			72,292,731.970	72,292,731.97	
BDCM OPPORTUNITY FD IV LP			105,788,845.000	105,788,845.00	
BLACKSTONE CAP PARTNERS VI LP			34,441,916.290	34,441,916.29	
BLACKSTONE CAPITAL V LP			155,795.840	155,795.84	
BLUE TORCH CREDIT OPP FD I LP			202,970,416.000	202,970,416.00	
BSP COINVEST VEHICLE K LP			54,831,456.000	54,831,456.00	
BSP PRIVATE CREDIT FUND			135,333,768.000	135,333,768.00	
CERBERUS KRS LEVERED LOAN OPP			264,646,587.000	264,646,587.00	
CM GROWTH CAPITAL PARTNERS LP			7,195,118.000	7,195,118.00	
COLUMBIA CAP EQUITY PTRS IV			3,120,971.400	3,120,971.40	
CRESTVIEW CAPITAL PARTNERS II LP			31,319,186.180	31,319,186.18	
CRESTVIEW PARTNERS III LP			50,837,739.000	50,837,739.00	
CS ADJ INVEST PTNS PARALLEL LP			109,110,863.180	109,110,863.18	
CVC CAPITAL PARTNERS VI LP			30,322,857.310	33,082,237.33	
DAG VENTURE II			2,319,496.830	2,319,496.83	
DAG VENTURES III LP			354,244.500	354,244.50	
DAG VENTURES IV LP			22,452,864.730	22,452,864.73	
DAG VENTURES V LP			74,532.620	74,532.62	
DANIEL BOONE LLC			138,330,449.840	138,330,449.84	
DCM VI LP			3,653,265.000	3,653,265.00	
GREEN EQUITY INVESTORS V LP			1,534,446.000	1,534,446.00	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GREEN EQUITY INVESTORS VI LP			63,949,544.420	63,949,544.42
GREEN EQUITY INVESTORS VII LP			62,043,266.510	62,043,266.51
H&F SPOCK 1 LP			14,281,660.000	14,281,660.00
HARVEST PARTNERS VI LP			7,481,938.420	7,481,938.42
HARVEST PARTNERS VII LP			59,367,500.000	59,367,500.00
HIG BIOVENTURES II			14,753,717.450	14,753,717.45
HIG CAPITAL PARTNERS V L P			14,979,203.920	14,979,203.92
HIG VENTURE PARTNERS II LP			2,997,211.630	2,997,211.63
HORSLEY BRIDGE INTERNATIONAL V			102,504,753.000	102,504,753.00
KEYHAVEN CAPITAL PARTNERS III GP LP			10,968,216.230	11,966,323.90
KEYHAVEN CAPITAL PARTNERS IV			17,647,949.090	19,253,912.46
KEYHAVEN IV CO-INVEST LP			4,022,911.960	4,388,996.95
LEVINE LEICHTMAN CAP PTNRS VI LP			99,506,581.380	99,506,581.38
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			23,702,052.970	23,702,052.97
MARATHON BLUEGRASS LP			678,946,702.440	678,946,702.44
MATLIN PATTERSON GLOB PTRS III			5,912.190	5,912.19
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			699,454.000	699,454.00
MERIT MEZZANINE FUND IV LP			444,896.710	444,896.71
MESA WEST CORE LENDING FUND LP			100,449,371.000	100,449,371.00
MHR INSTITUTIONAL PARTNERS III			723,950.000	723,950.00
MIDDLEGROUND PARTNERS II LP			71,771,095.280	71,771,095.28
MILL ROAD CAPITAL I LP			3,167,428.084	3,167,428.08
NEW MOUNTAIN PTNRS III LP			1,981,647.000	1,981,647.00
NEW MOUNTAIN PTNRS IV LP			17,119,937.000	17,119,937.00
NEW STATE CP FUND III LP			5,712,549.000	5,712,549.00
OAK HILL CAP PT II			172,821.860	172,821.86
OBERLAND CAP HEALTHCARE LP			8,555,362.000	8,555,362.00
OCM OPP FUND VIIB (CAYMAN) LTD			2,916.230	2,916.23
RIVERSIDE CAPITAL APPREC FUND VI LP			17,225,070.000	17,225,070.00
SECONDARY OPP FUND III LP			22,641,357.570	22,641,357.57
STRATEGIC VAL SPEC SIT FD V LP			55,304,039.000	55,304,039.00
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			78,843,120.010	78,843,120.01
SUN CAPITAL PARTNERS IV LP			113,364.000	113,364.00
TPF II LP			87,592.000	87,592.00
TRITON FUND IV LP			17,789,449.210	19,408,289.09
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			7,477,755.280	7,477,755.28
VANTAGEPOINT VENTURE PART IV-Q			64,016.000	64,016.00
VISTA EQUITY PARTNERS FUND III			2,067,022.000	2,067,022.00
VISTA EQUITY PARTNERS FUND IV LP			35,385,069.000	35,385,069.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2023

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
VISTA EQUITY PTNRS FD VI LP			64,461,900.000	64,461,900.00	
WARBURG PINCUS PE IX LP			23,299.000	23,299.00	
WARBURG PINCUS PRIVATE EQUITY X LP			848,947.460	848,947.46	
WAYZATA OPPORTUNITIES FUND III			7,147,649.000	7,147,649.00	
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			197,334,141.400	197,334,141.40	
TOTAL PRIVATE EQUITY			3,927,537,141.164	3,937,152,170.58	
REAL ESTATE					
BARINGS EURO REAL ESTATE II			42,220,704.200	46,062,788.28	
DIVCOWEST FUND IV REIT LLC			1,451,925.310	1,451,925.31	
FUNDAMENTAL PARTNERS III			87,507,252.000	87,507,252.00	
GREENFIELD ACQUI PTNRS VI LP			61,465.000	61,465.00	
GREENFIELD ACQUI RTNRS VII LP			2,884,892.000	2,884,892.00	
HARRISON STREET CORE PROPERTY FUND LP			379,872,020.000	379,872,020.00	
IFM US INFRA DEBT FUND			100,191,614.930	100,191,614.93	
LUBERT-ADLER RE FD VII LP			27,101,521.060	27,101,521.06	
LUBERT-ADLER RE FUND VII-B LP			14,606,405.400	14,606,405.40	
MESA WEST FUND IV			22,351,336.000	22,351,336.00	
MIDDLEGROUND PARTNERS I LP			130,284,199.000	130,284,199.00	
MIDDLEGROUND PARTNERS II-X LP			35,025,216.200	35,025,216.20	
PATRON CAPITAL V LP			23,290,366.000	25,409,789.31	
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00	
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			446,941,292.750	446,941,292.75	
RUBENSTEIN PROPERTIES FUND II LP			12,898,285.040	12,898,285.04	
STOCKBRIDGE FUND LP			167,132,320.060	167,132,320.06	
WALTON STREET RE FD VII-Q LP			12,279,015.550	12,279,015.55	
WALTON STREET REAL ESTATE FUND VI LP			17,428,184.000	17,428,184.00	
TOTAL REAL ESTATE			1,530,828,014.500	1,536,789,521.89	
Grand Total			199,697,023,514.5..	23,530,068,676.70	